



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/05/2012

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
29/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.36480	8.31730	0.56786	8.37850	8.3100	292,614
29/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.11500	1.06800	4.21525	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.06600	1.01800	4.50281	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.16500	1.11800	4.03433	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.30500	0.26600	12.78689	0.00000	0.0000	6,700
29/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.04000	0.04900	22.50000	0.00000	0.0000	6,832
29/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.61500	1.56700	2.97214	0.00000	0.0000	4,850
29/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.10000	0.08100	19.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.23500	0.26400	12.34043	0.00000	0.0000	100
29/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.06500	0.05200	20.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.35000	0.38500	10.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.43500	0.47200	8.50575	0.00000	0.0000	132
29/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.36500	1.31700	3.51648	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
29/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.86700	0.81900	5.53633	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	12,000
29/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.38500	0.34300	10.90909	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	2,000
29/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.23600	0.20000	15.25424	0.00000	0.0000	10,000
29/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.07100	0.08300	16.90141	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.62100	0.57300	7.72947	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	5,000
29/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.52300	0.56300	7.64818	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03800	0.03000	21.05263	0.00000	0.0000	5,000
29/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.67000	0.62200	7.16418	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	10,000
29/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.89900	0.94300	4.89433	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.13300	0.10900	18.04511	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
29/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.16800	0.19200	14.28571	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.31500	1.26700	3.65019	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,100
29/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	6,800
29/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.71900	0.67100	6.67594	0.00000	0.0000	6,700
29/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.57200	0.52500	8.21678	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	200
29/05/2012	\$ / R 2012/06/18	7.90	C	Foreign Exchange Future	0.47600	0.42900	9.87395	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	7.90	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.00000	1.98300	100.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.47550	8.42760	0.56516	8.48500	8.4355	64,163
29/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.29200	1.24700	3.48297	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.24400	1.19900	3.61736	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.34000	1.29500	3.35821	0.00000	0.0000	16,000
29/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	9,200
29/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.19700	1.15200	3.75940	0.00000	0.0000	37,000
29/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.81300	0.84900	4.42804	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.18800	0.17700	5.85106	0.00000	0.0000	360
29/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.67500	0.63900	5.33333	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.10000	0.11100	11.00000	0.00000	0.0000	20,360
29/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.31000	0.29100	6.12903	0.00000	0.0000	2,000
29/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.43500	0.46300	6.43678	0.00000	0.0000	4,000
29/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.89600	0.93300	4.12946	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.17100	0.16100	5.84795	0.00000	0.0000	5,500
29/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.57700	0.60800	5.37262	0.00000	0.0000	1,500
29/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.25200	0.23600	6.34921	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.83300	0.79500	4.56182	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.05800	0.06700	15.51724	0.00000	0.0000	2,500
29/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.31000	0.33300	7.41935	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.38500	0.36100	6.23377	0.00000	0.0000	2,500
29/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.53800	0.50800	5.57621	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.16300	0.18000	10.42945	0.00000	0.0000	2,000
29/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.00900	0.96700	4.16254	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03400	0.03900	14.70588	0.00000	0.0000	246
29/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.10200	1.05900	3.90200	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	8,000
29/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.54000	0.57100	5.74074	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.26500	0.24900	6.03774	0.00000	0.0000	27,100
29/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.34500	0.32400	6.08696	0.00000	0.0000	2,000
29/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.37000	0.39600	7.02703	0.00000	0.0000	2,000
29/05/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.60300	0.56800	5.80431	0.00000	0.0000	0

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29/05/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.12800	0.14000	9.37500	0.00000	0.0000	3,925
29/05/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.45600	0.42900	5.92105	0.00000	0.0000	0
29/05/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.23100	0.25100	8.65801	0.00000	0.0000	5,000
29/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.57730	8.52890	0.56428	8.56860	8.5686	28,419
29/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.98200	0.94500	3.76782	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.10500	0.11600	10.47619	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.94400	0.90800	3.81356	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.11700	0.12900	10.25641	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.02300	0.98300	3.91007	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.09600	0.10400	8.33333	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.19100	0.20700	8.37696	0.00000	0.0000	6,040
29/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.76800	0.73600	4.16667	0.00000	0.0000	300
29/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.85400	0.89000	4.21546	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.33100	0.31900	3.62538	0.00000	0.0000	540
29/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.60200	0.57600	4.31894	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.32500	0.34700	6.76923	0.00000	0.0000	6,000
29/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.50100	0.52800	5.38922	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.47800	0.45700	4.39331	0.00000	0.0000	6,000
29/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.77800	0.81200	4.37018	0.00000	0.0000	0
29/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.35500	0.34100	3.94366	0.00000	0.0000	5,500
29/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.68220	8.63320	0.56437	0.00000	0.0000	12,490
29/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.95100	0.91600	3.68034	0.00000	0.0000	0
29/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.21900	0.23300	6.39269	0.00000	0.0000	0
29/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.92000	0.88600	3.69565	0.00000	0.0000	0
29/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.23800	0.25300	6.30252	0.00000	0.0000	0
29/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.98300	0.94700	3.66226	0.00000	0.0000	0
29/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.20100	0.21400	6.46766	0.00000	0.0000	0
29/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.88900	0.91900	3.37458	0.00000	0.0000	0
29/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.47100	0.45200	4.03397	0.00000	0.0000	180
29/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.86200	0.82800	3.94432	0.00000	0.0000	0
29/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.28000	0.29500	5.35714	0.00000	0.0000	180
29/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.88780	8.83790	0.56144	0.00000	0.0000	659
29/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.85300	0.81800	4.10317	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.94300	0.95800	1.59067	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.83600	0.80100	4.18660	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.97600	0.99100	1.53689	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.87000	0.83400	4.13793	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.91000	0.92400	1.53846	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.26300	1.22000	3.40459	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.37500	0.38200	1.86667	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.95700	0.97200	1.56740	0.00000	0.0000	0
29/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.84500	0.81000	4.14201	0.00000	0.0000	0
29/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.59250	9.54650	0.47954	0.00000	0.0000	0
29/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.72600	1.67200	3.12862	0.00000	0.0000	0
29/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.63400	0.62600	1.26183	0.00000	0.0000	0

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29/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.70300	1.64800	3.22959	0.00000	0.0000	0
29/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.66100	0.65200	1.36157	0.00000	0.0000	0
29/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.75100	1.69700	3.08395	0.00000	0.0000	0
29/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.60900	0.60100	1.31363	0.00000	0.0000	0
29/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.40200	0.39400	1.99005	0.00000	0.0000	0
29/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.99400	1.94000	2.70812	0.00000	0.0000	200
29/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.66660	10.62060	0.43125	0.00000	0.0000	0
29/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.36000	2.30400	2.37288	0.00000	0.0000	0
29/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.89300	0.88300	1.11982	0.00000	0.0000	0
29/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.33900	2.28300	2.39419	0.00000	0.0000	0
29/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.92200	0.91200	1.08460	0.00000	0.0000	0
29/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.38200	2.32600	2.35097	0.00000	0.0000	0
29/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.86500	0.85500	1.15607	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.36480	8.31730	0.56786	8.35850	8.3585	797
29/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.15288	0.12667	17.14417	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.13808	0.15937	15.41860	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.13271	0.10912	17.77560	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.16791	0.19182	14.23977	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.17759	0.14691	17.27575	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.11279	0.12961	14.91267	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.47550	8.42760	0.56516	0.00000	0.0000	2
29/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.87468	0.83590	4.43362	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.04958	0.05870	18.39451	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.83273	0.79459	4.58012	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.05763	0.06739	16.93562	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.91751	0.87810	4.29532	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.04241	0.05090	20.01886	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.57730	8.52890	0.56428	0.00000	0.0000	2
29/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.85408	0.82000	3.99026	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.14998	0.16430	9.54794	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.81936	0.78602	4.06903	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.16526	0.18032	9.11291	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.88975	0.85493	3.91346	0.00000	0.0000	0
29/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.13565	0.14923	10.01106	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.12710	13.04280	0.64218	0.00000	0.0000	70,397
29/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.28300	1.19800	6.62510	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.23300	1.14900	6.81265	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.33200	1.24800	6.30631	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.02700	1.94300	4.14406	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	24,000
29/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
29/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.65300	0.57300	12.25115	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
29/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.29420	13.20900	0.64088	0.00000	0.0000	2,375
29/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.42900	0.38400	10.48951	0.00000	0.0000	24,000
29/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.58500	0.62500	6.83761	0.00000	0.0000	0
29/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.41200	0.36800	10.67961	0.00000	0.0000	0
29/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.61800	0.65900	6.63430	0.00000	0.0000	0
29/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.44700	0.40100	10.29083	0.00000	0.0000	0
29/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.55300	0.59200	7.05244	0.00000	0.0000	0
29/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.97000	1.88500	4.31472	0.00000	0.0000	0
29/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	6,000
29/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.44980	13.36190	0.65354	0.00000	0.0000	0
29/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.20100	1.13500	5.49542	0.00000	0.0000	0
29/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.20200	0.22300	10.39604	0.00000	0.0000	0
29/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.16600	1.10100	5.57461	0.00000	0.0000	0
29/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.21700	0.23900	10.13825	0.00000	0.0000	0
29/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.23600	1.16900	5.42071	0.00000	0.0000	0
29/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.18700	0.20700	10.69519	0.00000	0.0000	0
29/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10520	0.10460	0.57034	0.00000	0.0000	3,849
29/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00118	0.00093	21.18644	0.00000	0.0000	0
29/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00398	0.00433	8.79397	0.00000	0.0000	0
29/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00010	0.00006	40.00000	0.00000	0.0000	0
29/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01290	0.01346	4.34109	0.00000	0.0000	0
29/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00739	0.00680	7.98376	0.00000	0.0000	0
29/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00019	0.00020	5.26316	0.00000	0.0000	0
29/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10670	0.10610	0.56232	0.00000	0.0000	25
29/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01421	0.01368	3.72977	0.00000	0.0000	0
29/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00051	0.00058	13.72549	0.00000	0.0000	0
29/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00682	0.00644	5.57185	0.00000	0.0000	0
29/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00312	0.00334	7.05128	0.00000	0.0000	0
29/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02378	0.02319	2.48108	0.00000	0.0000	0
29/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00008	0.00009	12.50000	0.00000	0.0000	0
29/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10820	0.10760	0.55453	0.00000	0.0000	0
29/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01595	0.01544	3.19749	0.00000	0.0000	0
29/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00115	0.00124	7.82609	0.00000	0.0000	0
29/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00901	0.00863	4.21754	0.00000	0.0000	0
29/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00421	0.00443	5.22565	0.00000	0.0000	0
29/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02503	0.02446	2.27727	0.00000	0.0000	0
29/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00023	0.00026	13.04348	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.48980	10.42920	0.57770	10.49000	10.4900	47,225
29/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.19200	0.15600	18.75000	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.10200	0.12700	24.50980	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.16500	0.13400	18.78788	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.12500	0.15500	24.00000	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.22100	0.18300	17.19457	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.08100	0.10400	28.39506	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.06400	0.08400	31.25000	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
29/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.25400	0.21300	16.14173	0.00000	0.0000	800
29/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.69400	0.63400	8.64553	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	1,000
29/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.89200	0.83200	6.72646	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	1,000
29/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.04100	0.98100	5.76369	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	15,360
29/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.64500	0.58500	9.30233	0.00000	0.0000	0
29/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	5,120
29/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.01300	0.02200	69.23077	0.00000	0.0000	5,120
29/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.45300	0.40100	11.47903	0.00000	0.0000	5,120
29/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.18200	0.22000	20.87912	0.00000	0.0000	5,120
29/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.12200	0.09900	18.85246	0.00000	0.0000	5,120
29/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.63730	10.57590	0.57721	10.64530	10.6353	13,257
29/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.33700	0.31500	6.52819	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.42500	0.46500	9.41176	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.32000	0.29800	6.87500	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.45800	0.49800	8.73362	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.35500	0.33200	6.47887	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.39300	0.43200	9.92366	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.21300	1.15200	5.02885	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	10,200
29/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.93800	0.88500	5.65032	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.05100	0.05900	15.68627	0.00000	0.0000	1,625
29/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.81200	0.85800	5.66502	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.19900	0.18400	7.53769	0.00000	0.0000	15,360
29/05/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.59400	0.55800	6.06061	0.00000	0.0000	0
29/05/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.15700	0.18200	15.92357	0.00000	0.0000	1,500
29/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.78000	10.71770	0.57792	10.76000	10.7600	19,192
29/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.69000	0.65900	4.49275	0.00000	0.0000	0
29/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.30000	0.33100	10.33333	0.00000	0.0000	0
29/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.66500	0.63400	4.66165	0.00000	0.0000	0
29/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.32500	0.35600	9.53846	0.00000	0.0000	0
29/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.71700	0.68500	4.46304	0.00000	0.0000	0
29/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.27700	0.30700	10.83032	0.00000	0.0000	0
29/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.19540	11.12600	0.61990	0.00000	0.0000	500
29/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.81500	0.78900	3.19018	0.00000	0.0000	0
29/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.11300	1.15600	3.86343	0.00000	0.0000	0
29/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.80000	0.77400	3.25000	0.00000	0.0000	0
29/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.14800	1.19100	3.74564	0.00000	0.0000	0
29/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.83200	0.80500	3.24519	0.00000	0.0000	0
29/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.08000	1.12200	3.88889	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.22580	8.19630	0.35863	8.19450	8.1945	13,530
29/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.58000	0.55100	5.00000	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00400	0.00500	25.00000	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
29/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.53100	0.50200	5.46139	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.62900	0.60000	4.61049	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.26810	8.23870	0.35558	0.00000	0.0000	3,160
29/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.28400	0.27000	4.92958	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.25200	0.26800	6.34921	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.26100	0.24800	4.98084	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.27900	0.29600	6.09319	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.31000	0.29400	5.16129	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.22800	0.24200	6.14035	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.31510	8.28670	0.34155	0.00000	0.0000	1,115
29/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.47700	0.46300	2.93501	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.25100	0.26600	5.97610	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.45000	0.43700	2.88889	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.27400	0.29000	5.83942	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.50500	0.49000	2.97030	0.00000	0.0000	0
29/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.22900	0.24300	6.11354	0.00000	0.0000	0
29/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.50090	9.49700	0.04105	0.00000	0.0000	0
29/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.46200	2.46200	0.00000	0.00000	0.0000	0
29/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26100	0.26500	1.53257	0.00000	0.0000	0
29/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.41900	2.41900	0.00000	0.00000	0.0000	0
29/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.26800	0.27200	1.49254	0.00000	0.0000	0
29/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.50500	2.50500	0.00000	0.00000	0.0000	0
29/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.25400	0.25800	1.57480	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.15610	8.13570	0.25012	0.00000	0.0000	10
29/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.10500	0.08900	15.23810	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.09900	0.10300	4.04040	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.08400	0.07000	16.66667	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.12800	0.13400	4.68750	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.13200	0.11500	12.87879	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.07600	0.07900	3.94737	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.24640	8.22600	0.24738	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.59100	0.57500	2.70728	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.05300	0.05800	9.43396	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.55000	0.53400	2.90909	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.63300	0.61700	2.52765	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.04500	0.05000	11.11111	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.33030	8.30970	0.24729	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.64100	0.62400	2.65211	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.11400	0.11800	3.50877	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.60300	0.58700	2.65340	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.12600	0.13100	3.96825	0.00000	0.0000	0
29/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.68000	0.66300	2.50000	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
29/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.10300	0.10700	3.88350	0.00000	0.0000	0
29/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.32580	0.30100	7.61203	0.00000	0.0000	5,670
29/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00170	0.00160	5.88235	0.00000	0.0000	8,000
29/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.02630	0.02990	13.68821	0.00000	0.0000	0
29/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
29/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.72690	8.68310	0.50190	0.00000	0.0000	7,569
29/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.04100	0.02900	29.26829	0.00000	0.0000	0
29/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.41400	0.44600	7.72947	0.00000	0.0000	0
29/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.03500	0.02500	28.57143	0.00000	0.0000	0
29/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.45800	0.49200	7.42358	0.00000	0.0000	0
29/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.04800	0.03500	27.08333	0.00000	0.0000	0
29/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.37100	0.40200	8.35580	0.00000	0.0000	0
29/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.86410	8.82210	0.47382	0.00000	0.0000	50
29/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.38300	0.34900	8.87728	0.00000	0.0000	0
29/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.26900	0.27700	2.97398	0.00000	0.0000	0
29/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.36100	0.32700	9.41828	0.00000	0.0000	0
29/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.29700	0.30500	2.69360	0.00000	0.0000	0
29/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.40700	0.37200	8.59951	0.00000	0.0000	0
29/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.24300	0.25000	2.88066	0.00000	0.0000	0
29/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.99660	8.95520	0.46017	0.00000	0.0000	0
29/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.70200	0.66300	5.55556	0.00000	0.0000	0
29/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.21100	0.21300	0.94787	0.00000	0.0000	0
29/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.67200	0.63500	5.50595	0.00000	0.0000	0
29/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.23100	0.23500	1.73160	0.00000	0.0000	0
29/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.73400	0.69400	5.44959	0.00000	0.0000	0
29/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.19300	0.19400	0.51813	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.35300	6.34420	0.13852	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.11000	0.10300	6.36364	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.05700	0.05900	3.50877	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.07900	0.08200	3.79747	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.14200	0.13400	5.63380	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.41030	6.40130	0.14040	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.28300	0.27700	2.12014	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.11600	0.11900	2.58621	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.25200	0.24700	1.98413	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.13500	0.13900	2.96296	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.31600	0.31000	1.89873	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.09900	0.10200	3.03030	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.45480	6.44630	0.13168	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.34500	0.34200	0.86957	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.22800	0.23300	2.19298	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.31900	0.31700	0.62696	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
29/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.25200	0.25800	2.38095	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.37300	0.37000	0.80429	0.00000	0.0000	0
29/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.20600	0.21100	2.42718	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31790	1.30980	0.61461	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.16820	0.16010	4.81570	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11860	0.11060	6.74536	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00070	0.00080	14.28571	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.21790	0.20980	3.71730	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.33370	1.32540	0.62233	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.13310	0.12620	5.18407	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.01020	0.01160	13.72549	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.09590	0.08970	6.46507	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02300	0.02510	9.13043	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.17750	0.16910	4.73239	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00460	0.00450	2.17391	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34870	1.34030	0.62282	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.14440	0.13810	4.36288	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02370	0.02580	8.86076	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.11150	0.10610	4.84305	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.04080	0.04380	7.35294	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.18310	0.17620	3.76843	0.00000	0.0000	0
29/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01240	0.01390	12.09677	0.00000	0.0000	0

Future Open Interest

611,070

Option Open Interest

400,990

Total

1,012,060