



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 22/03/2012

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
22/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.71650	7.83300	1.50975	7.84750	7.7435	216,183
22/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.52500	0.62200	18.47619	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05900	0.03900	33.89831	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.48500	0.57900	19.38144	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.06900	0.04600	33.33333	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.56600	0.66600	17.66784	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.05000	0.03300	34.00000	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.12700	0.15100	18.89764	0.00000	0.0000	20,100
22/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.51100	0.41800	18.19961	0.00000	0.0000	132
22/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.97800	1.09100	11.55419	0.00000	0.0000	4,850
22/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.07000	0.08200	17.14286	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.85400	0.74900	12.29508	0.00000	0.0000	100
22/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05800	0.06600	13.79310	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.99200	0.88300	10.98790	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.08500	0.97500	10.13825	0.00000	0.0000	132
22/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.74100	0.84900	14.57490	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02500	0.01600	36.00000	0.00000	0.0000	2,000
22/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.35100	0.42400	20.79772	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.13500	0.09100	32.59259	0.00000	0.0000	14,000
22/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.14900	0.17900	20.13423	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.43300	0.34600	20.09238	0.00000	0.0000	2,000
22/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.10800	0.12900	19.44444	0.00000	0.0000	10,000
22/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.59200	0.49600	16.21622	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.22600	0.27700	22.56637	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.26000	0.19400	25.38462	0.00000	0.0000	5,000
22/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.17900	1.06800	9.41476	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	5,000
22/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.24600	0.30200	22.76423	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.23000	0.16900	26.52174	0.00000	0.0000	10,000
22/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.56300	1.44900	7.29367	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.08100	0.09400	16.04938	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
22/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.76500	0.66100	13.59477	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.69600	0.80100	15.08621	0.00000	0.0000	0
22/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.03000	0.01800	40.00000	0.00000	0.0000	20,100
22/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.20400	0.14700	27.94118	0.00000	0.0000	100
22/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.27000	0.33000	22.22222	0.00000	0.0000	6,700
22/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.82010	7.93680	1.49231	7.94650	7.9133	8,805
22/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.72100	0.81400	12.89875	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.10100	0.07700	23.76238	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.68300	0.77400	13.32357	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.11300	0.08700	23.00885	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.76000	0.85500	12.50000	0.00000	0.0000	16,000
22/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.09000	0.06800	24.44444	0.00000	0.0000	9,200
22/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12600	0.09800	22.22222	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.64600	0.73500	13.77709	0.00000	0.0000	37,000
22/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.39200	1.28700	7.54310	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.11200	0.12400	10.71429	0.00000	0.0000	360
22/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.33500	0.38200	14.02985	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.41500	0.34500	16.86747	0.00000	0.0000	360
22/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.17000	0.19000	11.76471	0.00000	0.0000	2,000
22/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.95000	0.85300	10.21053	0.00000	0.0000	4,000
22/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.48300	1.37700	7.14767	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.10300	0.11400	10.67961	0.00000	0.0000	5,500
22/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.12200	1.02200	8.91266	0.00000	0.0000	1,500
22/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.14200	0.15900	11.97183	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.41600	0.47400	13.94231	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.29600	0.23700	19.93243	0.00000	0.0000	2,500
22/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.78300	0.69200	11.62197	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.20300	0.22900	12.80788	0.00000	0.0000	2,500
22/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.27300	0.31000	13.55311	0.00000	0.0000	0
22/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.55300	0.47300	14.46655	0.00000	0.0000	2,000
22/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.92360	8.04030	1.47282	8.01910	8.0191	10,066
22/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.54900	0.60900	10.92896	0.00000	0.0000	0
22/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.32500	0.26900	17.23077	0.00000	0.0000	0
22/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.52600	0.58400	11.02662	0.00000	0.0000	0
22/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.35200	0.29400	16.47727	0.00000	0.0000	0
22/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.57200	0.63500	11.01399	0.00000	0.0000	0
22/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.29800	0.24500	17.78523	0.00000	0.0000	0
22/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.50400	0.43600	13.49206	0.00000	0.0000	540
22/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.42800	0.47600	11.21495	0.00000	0.0000	300
22/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.36700	1.27100	7.02268	0.00000	0.0000	0
22/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.19100	0.21100	10.47120	0.00000	0.0000	540
22/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.03880	8.15470	1.44176	8.12610	8.1261	8,562
22/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.59400	0.64400	8.41751	0.00000	0.0000	0
22/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.50500	0.43900	13.06931	0.00000	0.0000	0
22/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.57600	0.62400	8.33333	0.00000	0.0000	0

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22/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.53700	0.46900	12.66294	0.00000	0.0000	0
22/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.61400	0.66500	8.30619	0.00000	0.0000	0
22/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.47500	0.41000	13.68421	0.00000	0.0000	0
22/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.35800	1.26600	6.77467	0.00000	0.0000	0
22/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.29700	0.32100	8.08081	0.00000	0.0000	180
22/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.53900	0.58500	8.53432	0.00000	0.0000	0
22/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.60000	0.53000	11.66667	0.00000	0.0000	180
22/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.22200	8.33860	1.41815	0.00000	0.0000	659
22/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.58200	0.61900	6.35739	0.00000	0.0000	0
22/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.33800	1.25800	5.97907	0.00000	0.0000	0
22/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.57100	0.60700	6.30473	0.00000	0.0000	0
22/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.37700	1.29600	5.88235	0.00000	0.0000	0
22/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.59400	0.63200	6.39731	0.00000	0.0000	0
22/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.30000	1.22100	6.07692	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.87090	8.98960	1.33808	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.28700	1.34800	4.73970	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.91600	0.85800	6.33188	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.26700	1.32700	4.73560	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.94600	0.88700	6.23679	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.30700	1.36600	4.51415	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.88600	0.82600	6.77201	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.61100	0.56500	7.52864	0.00000	0.0000	0
22/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.48200	1.55500	4.92578	0.00000	0.0000	200
22/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.94500	10.06370	1.19356	0.00000	0.0000	0
22/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.86800	1.93200	3.42612	0.00000	0.0000	0
22/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.12300	1.06800	4.89760	0.00000	0.0000	0
22/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.84700	1.91100	3.46508	0.00000	0.0000	0
22/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.15200	1.09700	4.77431	0.00000	0.0000	0
22/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.88900	1.95400	3.44097	0.00000	0.0000	0
22/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.09400	1.04000	4.93601	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.71650	7.83300	1.50975	0.00000	0.0000	947
22/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.08683	0.10171	17.13693	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.72033	0.61871	14.10742	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.08084	0.09439	16.76150	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.76434	0.66139	13.46914	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.09338	0.10975	17.53052	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.67688	0.57675	14.79287	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.82010	7.93680	1.49231	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.43907	0.50045	13.97955	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.26937	0.21405	20.53681	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.41567	0.47423	14.08810	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.29597	0.23783	19.64388	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.46373	0.52801	13.86151	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.24403	0.19161	21.48097	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.92360	8.04030	1.47282	0.00000	0.0000	0

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22/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.47496	0.52759	11.08093	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.42456	0.36049	15.09092	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.45575	0.50639	11.11135	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.45535	0.38929	14.50752	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.49500	0.54979	11.06869	0.00000	0.0000	0
22/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.39460	0.33269	15.68931	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.22900	12.37320	1.17916	12.38900	12.3500	60,039
22/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.53500	0.62500	16.82243	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.15600	0.10200	34.61538	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.50300	0.58900	17.09742	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.17400	0.11600	33.33333	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.56900	0.66100	16.16872	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.14000	0.08800	37.14286	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.16500	1.29900	11.50215	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.03600	0.02600	27.77778	0.00000	0.0000	24,000
22/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.49900	0.39900	20.04008	0.00000	0.0000	0
22/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.22800	0.27200	19.29825	0.00000	0.0000	24,000
22/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.38520	12.52860	1.15783	12.51800	12.4900	1,255
22/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.22500	0.25700	14.22222	0.00000	0.0000	0
22/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.29000	1.17800	8.68217	0.00000	0.0000	0
22/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.21700	0.24800	14.28571	0.00000	0.0000	0
22/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.33200	1.21900	8.48348	0.00000	0.0000	0
22/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.23300	0.26600	14.16309	0.00000	0.0000	0
22/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.24800	1.13700	8.89423	0.00000	0.0000	0
22/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.13900	1.25200	9.92098	0.00000	0.0000	0
22/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.10400	0.07300	29.80769	0.00000	0.0000	6,000
22/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.54050	12.68320	1.13791	0.00000	0.0000	0
22/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.68800	0.75500	9.73837	0.00000	0.0000	0
22/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.59800	0.52200	12.70903	0.00000	0.0000	0
22/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.66800	0.73300	9.73054	0.00000	0.0000	0
22/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.62800	0.55000	12.42038	0.00000	0.0000	0
22/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.70900	0.77700	9.59097	0.00000	0.0000	0
22/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.56900	0.49400	13.18102	0.00000	0.0000	0
22/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09250	0.09490	2.59459	0.00000	0.0000	3,351
22/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00038	0.00055	44.73684	0.00000	0.0000	0
22/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01588	0.01365	14.04282	0.00000	0.0000	0
22/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00011	0.00016	45.45455	0.00000	0.0000	0
22/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02561	0.02326	9.17610	0.00000	0.0000	0
22/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00146	0.00211	44.52055	0.00000	0.0000	0
22/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00696	0.00521	25.14368	0.00000	0.0000	0
22/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09390	0.09620	2.44941	0.00000	0.0000	0
22/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00520	0.00648	24.61538	0.00000	0.0000	0
22/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00430	0.00328	23.72093	0.00000	0.0000	0
22/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00226	0.00281	24.33628	0.00000	0.0000	0
22/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01136	0.00961	15.40493	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
22/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01177	0.01380	17.24724	0.00000	0.0000	0
22/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00087	0.00060	31.03448	0.00000	0.0000	0
22/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09530	0.09760	2.41343	0.00000	0.0000	0
22/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00709	0.00839	18.33568	0.00000	0.0000	0
22/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00519	0.00419	19.26782	0.00000	0.0000	0
22/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00379	0.00451	18.99736	0.00000	0.0000	0
22/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01189	0.01031	13.28848	0.00000	0.0000	0
22/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01340	0.01534	14.47761	0.00000	0.0000	0
22/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00150	0.00114	24.00000	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.21840	10.31560	0.95123	10.30000	10.2645	44,950
22/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.18600	0.21400	15.05376	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.36800	0.29800	19.02174	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.17000	0.19700	15.88235	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.40200	0.33100	17.66169	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.20200	0.23300	15.34653	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.33400	0.26700	20.05988	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.30200	0.23700	21.52318	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.22000	0.25300	15.00000	0.00000	0.0000	1,000
22/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.50700	0.57200	12.82051	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.08900	0.05600	37.07865	0.00000	0.0000	1,000
22/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.66700	0.74700	11.99400	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.04900	0.03100	36.73469	0.00000	0.0000	1,000
22/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.80000	0.88600	10.75000	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.03200	0.02000	37.50000	0.00000	0.0000	15,360
22/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.47100	0.53300	13.16348	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.10300	0.06700	34.95146	0.00000	0.0000	5,120
22/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.17300	0.12700	26.58960	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.34100	0.39300	15.24927	0.00000	0.0000	5,120
22/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.47500	0.40100	15.57895	0.00000	0.0000	0
22/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.14300	0.16700	16.78322	0.00000	0.0000	15,360
22/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.36220	10.45870	0.93127	0.00000	0.0000	1,250
22/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.28600	0.32300	12.93706	0.00000	0.0000	0
22/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.64900	0.59000	9.09091	0.00000	0.0000	0
22/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.26900	0.30400	13.01115	0.00000	0.0000	0
22/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.68200	0.62100	8.94428	0.00000	0.0000	0
22/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.30400	0.34300	12.82895	0.00000	0.0000	0
22/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.61700	0.56000	9.23825	0.00000	0.0000	0
22/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.00400	1.06900	6.47410	0.00000	0.0000	0
22/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.09200	0.06000	34.78261	0.00000	0.0000	10,200
22/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.50660	10.60220	0.90990	0.00000	0.0000	8,000
22/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.55400	0.60800	9.74729	0.00000	0.0000	0
22/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.43700	0.39600	9.38215	0.00000	0.0000	0
22/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.53300	0.58500	9.75610	0.00000	0.0000	0
22/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.46600	0.42300	9.22747	0.00000	0.0000	0
22/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.57700	0.63200	9.53206	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
22/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.41000	0.37000	9.75610	0.00000	0.0000	0
22/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.77050	10.95380	1.70187	0.00000	0.0000	500
22/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.56900	0.64100	12.65378	0.00000	0.0000	0
22/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.29200	1.18000	8.66873	0.00000	0.0000	0
22/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.55700	0.62700	12.56732	0.00000	0.0000	0
22/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.33000	1.21600	8.57143	0.00000	0.0000	0
22/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.58200	0.65500	12.54296	0.00000	0.0000	0
22/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.25500	1.14400	8.84462	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.01640	8.03150	0.18836	8.04400	8.0120	22,831
22/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.42200	0.43100	2.13270	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.38300	0.39200	2.34987	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.46200	0.47200	2.16450	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.04540	8.05960	0.17650	0.00000	0.0000	2,636
22/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.21300	0.21800	2.34742	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.40400	0.39500	2.22772	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.19800	0.20200	2.02020	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.43900	0.42900	2.27790	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.23000	0.23500	2.17391	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.37100	0.36200	2.42588	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.07680	8.09100	0.17581	0.00000	0.0000	100
22/03/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.35100	0.35900	2.27920	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.36300	0.35700	1.65289	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.33100	0.33900	2.41692	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.39300	0.38700	1.52672	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.37400	0.38200	2.13904	0.00000	0.0000	0
22/03/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.33600	0.33000	1.78571	0.00000	0.0000	0
22/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.12270	9.13550	0.14031	0.00000	0.0000	0
22/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.09900	2.11400	0.71463	0.00000	0.0000	0
22/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27600	0.27900	1.08696	0.00000	0.0000	0
22/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.06100	2.07500	0.67928	0.00000	0.0000	0
22/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28800	0.29000	0.69444	0.00000	0.0000	0
22/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.14200	2.15700	0.70028	0.00000	0.0000	0
22/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26900	0.27200	1.11524	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.75400	7.81980	0.84859	0.00000	0.0000	10
22/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.07500	0.08600	14.66667	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.47100	0.41600	11.67728	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.06700	0.07600	13.43284	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.51300	0.45600	11.11111	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.08400	0.09600	14.28571	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.43000	0.37600	12.55814	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.84150	7.90680	0.83275	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.32800	0.36400	10.97561	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
22/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.19500	0.16600	14.87179	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.30100	0.33600	11.62791	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.21800	0.18800	13.76147	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.35600	0.39500	10.95506	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.17300	0.14700	15.02890	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.92830	7.99300	0.81606	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.39200	0.42400	8.16327	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.26700	0.23500	11.98502	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.36700	0.39700	8.17439	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.29200	0.25800	11.64384	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.41900	0.45100	7.63723	0.00000	0.0000	0
22/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.24400	0.21200	13.11475	0.00000	0.0000	0
22/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.04430	0.03890	12.18962	0.00000	0.0000	0
22/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.06720	0.06090	9.37500	0.00000	0.0000	100,000
22/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.08490	0.08290	2.35571	0.00000	0.0000	12,500
22/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.14060	0.14510	3.20057	0.00000	0.0000	12,500
22/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.17630	0.17990	2.04197	0.00000	0.0000	5,670
22/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.09540	0.09750	2.20126	0.00000	0.0000	8,000
22/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10500	0.10510	0.09524	0.00000	0.0000	8,000
22/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.08970	0.08570	4.45931	0.00000	0.0000	16,000
22/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.04690	0.04420	5.75693	0.00000	0.0000	16,000
22/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.47620	8.56450	1.04174	0.00000	0.0000	29,831
22/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.09000	0.10100	12.22222	0.00000	0.0000	0
22/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.71400	0.63700	10.78431	0.00000	0.0000	0
22/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.08200	0.09300	13.41463	0.00000	0.0000	0
22/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.75600	0.67900	10.18519	0.00000	0.0000	0
22/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09700	0.11000	13.40206	0.00000	0.0000	0
22/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.67100	0.59600	11.17735	0.00000	0.0000	0
22/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.60140	8.68980	1.02774	0.00000	0.0000	50
22/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.33300	0.36100	8.40841	0.00000	0.0000	0
22/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.48200	0.42100	12.65560	0.00000	0.0000	0
22/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.31700	0.34300	8.20189	0.00000	0.0000	0
22/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.51600	0.45300	12.20930	0.00000	0.0000	0
22/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.35100	0.38000	8.26211	0.00000	0.0000	0
22/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.45000	0.39000	13.33333	0.00000	0.0000	0
22/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.72770	8.81640	1.01630	0.00000	0.0000	0
22/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.58600	0.62500	6.65529	0.00000	0.0000	0
22/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.36400	0.31400	13.73626	0.00000	0.0000	0
22/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.56300	0.60100	6.74956	0.00000	0.0000	0
22/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.39100	0.34000	13.04348	0.00000	0.0000	0
22/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.61000	0.65000	6.55738	0.00000	0.0000	0
22/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.33800	0.28900	14.49704	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.27590	6.28470	0.14022	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.11900	0.12000	0.84034	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.14300	0.13500	5.59441	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
22/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.10100	0.10100	0.00000	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.17500	0.16600	5.14286	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.14500	0.14600	0.68966	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11900	0.11100	6.72269	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.32030	6.34150	0.33543	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.26900	0.28100	4.46097	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.19200	0.18200	5.20833	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.24200	0.25400	4.95868	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.21500	0.20500	4.65116	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.29700	0.31000	4.37710	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.17000	0.16100	5.29412	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.36410	6.38560	0.33783	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.31400	0.32600	3.82166	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.28700	0.27800	3.13589	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.29200	0.30200	3.42466	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.31500	0.30400	3.49206	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.33900	0.35200	3.83481	0.00000	0.0000	0
22/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.26200	0.25400	3.05344	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.21840	1.24140	1.88772	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.07950	0.09790	23.14465	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01110	0.00650	41.44144	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04670	0.05990	28.26552	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02830	0.01850	34.62898	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.12170	0.14410	18.40592	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00330	0.00270	18.18182	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.23400	1.25740	1.89627	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06830	0.08130	19.03367	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.04510	0.03470	23.05987	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04790	0.05720	19.41545	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.07470	0.06060	18.87550	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.09730	0.11440	17.57451	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.02410	0.01780	26.14108	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.25030	1.27350	1.85555	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08320	0.09540	14.66346	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.06090	0.04990	18.06240	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06340	0.07280	14.82650	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.09110	0.07730	15.14819	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.10950	0.12510	14.24658	0.00000	0.0000	0
22/03/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.03720	0.02960	20.43011	0.00000	0.0000	0

Future Open Interest	598,695
Option Open Interest	293,234
Total	891,929