



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/03/2012

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
29/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.78060	7.84360	0.80971	7.86240	7.7455	220,580
29/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.57000	0.62600	9.82456	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.52800	0.58200	10.22727	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.04700	0.03800	19.14894	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.61400	0.67000	9.12052	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.12700	0.14300	12.59843	0.00000	0.0000	20,100
29/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.44600	0.39900	10.53812	0.00000	0.0000	132
29/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.03800	1.09900	5.87669	0.00000	0.0000	4,850
29/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.78600	0.73000	7.12468	0.00000	0.0000	100
29/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05400	0.06000	11.11111	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.92300	0.86600	6.17551	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.04700	0.05200	10.63830	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.01600	0.95800	5.70866	0.00000	0.0000	132
29/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.79500	0.85600	7.67296	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	2,000
29/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.37800	0.42200	11.64021	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.09700	0.07800	19.58763	0.00000	0.0000	14,000
29/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.15100	0.17000	12.58278	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.37000	0.32600	11.89189	0.00000	0.0000	2,000
29/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.10700	0.12000	12.14953	0.00000	0.0000	10,000
29/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.52600	0.47600	9.50570	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.23900	0.27000	12.97071	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.20800	0.17600	15.38462	0.00000	0.0000	5,000
29/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.11000	1.05100	5.31532	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04100	0.04500	9.75610	0.00000	0.0000	5,000
29/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.26300	0.29700	12.92776	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.18200	0.15300	15.93407	0.00000	0.0000	10,000
29/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.49500	1.43400	4.08027	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.07800	0.08700	11.53846	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
29/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.69700	0.64300	7.74749	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.74900	0.80800	7.87717	0.00000	0.0000	0
29/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	20,100
29/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.15800	0.13100	17.08861	0.00000	0.0000	100
29/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.28900	0.32500	12.45675	0.00000	0.0000	6,700
29/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.88520	7.94830	0.80023	7.94000	7.8850	11,475
29/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.76300	0.81600	6.94626	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.72300	0.77500	7.19225	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.80300	0.85700	6.72478	0.00000	0.0000	16,000
29/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	9,200
29/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.10000	0.08700	13.00000	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.68500	0.73500	7.29927	0.00000	0.0000	37,000
29/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.32600	1.27100	4.14781	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.11100	0.11900	7.20721	0.00000	0.0000	360
29/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.34600	0.37500	8.38150	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.36100	0.32700	9.41828	0.00000	0.0000	360
29/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.17000	0.18400	8.23529	0.00000	0.0000	2,000
29/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.88500	0.83600	5.53672	0.00000	0.0000	4,000
29/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.41700	1.36200	3.88144	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.10200	0.11000	7.84314	0.00000	0.0000	5,500
29/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.05700	1.00500	4.91958	0.00000	0.0000	1,500
29/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.14200	0.15300	7.74648	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.43300	0.46900	8.31409	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.24800	0.22100	10.88710	0.00000	0.0000	2,500
29/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.72100	0.67400	6.51872	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.20600	0.22200	7.76699	0.00000	0.0000	2,500
29/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.27900	0.30200	8.24373	0.00000	0.0000	0
29/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.49400	0.45400	8.09717	0.00000	0.0000	2,000
29/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.98850	8.05170	0.79114	8.02480	8.0205	12,186
29/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.56900	0.60900	7.02988	0.00000	0.0000	0
29/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.28100	0.25700	8.54093	0.00000	0.0000	0
29/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.54600	0.58300	6.77656	0.00000	0.0000	0
29/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.30800	0.28100	8.76623	0.00000	0.0000	0
29/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.59400	0.63500	6.90236	0.00000	0.0000	0
29/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.25600	0.23300	8.98438	0.00000	0.0000	0
29/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.45400	0.42200	7.04846	0.00000	0.0000	540
29/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.44200	0.47400	7.23982	0.00000	0.0000	300
29/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.30700	1.25600	3.90207	0.00000	0.0000	0
29/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.19500	0.20800	6.66667	0.00000	0.0000	540
29/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.10220	8.16590	0.78621	0.00000	0.0000	8,562
29/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.60600	0.63800	5.28053	0.00000	0.0000	0
29/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.45400	0.42200	7.04846	0.00000	0.0000	0
29/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.58700	0.61700	5.11073	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
29/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.48500	0.45100	7.01031	0.00000	0.0000	0
29/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.62600	0.65900	5.27157	0.00000	0.0000	0
29/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.42400	0.39300	7.31132	0.00000	0.0000	0
29/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.29800	1.24900	3.77504	0.00000	0.0000	0
29/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.30000	0.31500	5.00000	0.00000	0.0000	180
29/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.55000	0.57900	5.27273	0.00000	0.0000	0
29/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.54800	0.51300	6.38686	0.00000	0.0000	180
29/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.28860	8.35310	0.77818	0.00000	0.0000	659
29/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.56100	0.58700	4.63458	0.00000	0.0000	0
29/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.25000	1.21200	3.04000	0.00000	0.0000	0
29/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.55000	0.57500	4.54545	0.00000	0.0000	0
29/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.28900	1.25000	3.02560	0.00000	0.0000	0
29/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.57300	0.59900	4.53752	0.00000	0.0000	0
29/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.21200	1.17400	3.13531	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.94270	9.00820	0.73244	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.26000	1.29700	2.93651	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.81700	0.78900	3.42717	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.23900	1.27900	3.22841	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.84600	0.82100	2.95508	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.27800	1.31600	2.97340	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.78500	0.75800	3.43949	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.52300	0.50600	3.25048	0.00000	0.0000	0
29/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.46600	1.51400	3.27422	0.00000	0.0000	200
29/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.01680	10.08230	0.65390	0.00000	0.0000	0
29/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.82600	1.87600	2.73823	0.00000	0.0000	0
29/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.00900	0.99400	1.48662	0.00000	0.0000	0
29/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.80500	1.85400	2.71468	0.00000	0.0000	0
29/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.03800	1.02200	1.54143	0.00000	0.0000	0
29/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.84800	1.89800	2.70563	0.00000	0.0000	0
29/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.98100	0.96600	1.52905	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.78060	7.84360	0.80971	0.00000	0.0000	882
29/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.08411	0.09373	11.43740	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.65351	0.60013	8.16820	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.07788	0.08663	11.23523	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.69728	0.64303	7.78023	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.09098	0.10155	11.61794	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.61038	0.55795	8.58973	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.88520	7.94830	0.80023	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.45823	0.49518	8.06364	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.22343	0.19728	11.70389	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.43320	0.46846	8.13943	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.24840	0.22056	11.20773	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.48463	0.52329	7.97722	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.19983	0.17539	12.23040	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.98850	8.05170	0.79114	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
29/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.49164	0.52608	7.00513	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.37634	0.34758	7.64203	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.47151	0.50464	7.02636	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.40621	0.37614	7.40258	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.51278	0.54856	6.97765	0.00000	0.0000	0
29/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.34748	0.32006	7.89110	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.32740	12.46410	1.10891	12.38060	12.3540	60,805
29/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.58400	0.68500	17.29452	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.10700	0.07100	33.64486	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.54900	0.64700	17.85064	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.12200	0.08300	31.96721	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.62000	0.72900	17.58065	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.09300	0.06500	30.10753	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.25300	1.38500	10.53472	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	24,000
29/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.41600	0.33100	20.43269	0.00000	0.0000	0
29/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.24300	0.29500	21.39918	0.00000	0.0000	24,000
29/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.48530	12.62290	1.10210	0.00000	0.0000	1,413
29/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.23100	0.26700	15.58442	0.00000	0.0000	0
29/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.19600	1.09400	8.52843	0.00000	0.0000	0
29/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.22300	0.25800	15.69507	0.00000	0.0000	0
29/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.23800	1.13500	8.31987	0.00000	0.0000	0
29/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.24000	0.27700	15.41667	0.00000	0.0000	0
29/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.15500	1.05400	8.74459	0.00000	0.0000	0
29/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.21000	1.33100	10.00000	0.00000	0.0000	0
29/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.07500	0.05800	22.66667	0.00000	0.0000	6,000
29/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.64070	12.77950	1.09804	0.00000	0.0000	0
29/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.72400	0.79300	9.53039	0.00000	0.0000	0
29/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.53400	0.46400	13.10861	0.00000	0.0000	0
29/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.70300	0.76900	9.38834	0.00000	0.0000	0
29/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.56300	0.49000	12.96625	0.00000	0.0000	0
29/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.74600	0.81700	9.51743	0.00000	0.0000	0
29/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.50600	0.43800	13.43874	0.00000	0.0000	0
29/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09390	0.09540	1.59744	0.00000	0.0000	3,351
29/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00043	0.00056	30.23256	0.00000	0.0000	0
29/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01453	0.01316	9.42877	0.00000	0.0000	0
29/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00012	0.00015	25.00000	0.00000	0.0000	0
29/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02422	0.02275	6.06936	0.00000	0.0000	0
29/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00174	0.00223	28.16092	0.00000	0.0000	0
29/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00584	0.00483	17.29452	0.00000	0.0000	0
29/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09530	0.09680	1.57398	0.00000	0.0000	0
29/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00563	0.00655	16.34103	0.00000	0.0000	0
29/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00333	0.00275	17.41742	0.00000	0.0000	0
29/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00233	0.00272	16.73820	0.00000	0.0000	0
29/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01003	0.00892	11.06680	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
29/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01284	0.01419	10.51402	0.00000	0.0000	0
29/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00054	0.00039	27.77778	0.00000	0.0000	0
29/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09670	0.09820	1.55119	0.00000	0.0000	0
29/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00759	0.00850	11.98946	0.00000	0.0000	0
29/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00429	0.00370	13.75291	0.00000	0.0000	0
29/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00398	0.00447	12.31156	0.00000	0.0000	0
29/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01068	0.00967	9.45693	0.00000	0.0000	0
29/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01441	0.01571	9.02151	0.00000	0.0000	0
29/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00111	0.00091	18.01802	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.34070	10.41490	0.71755	10.36970	10.3697	46,090
29/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.21600	0.24600	13.88889	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.27500	0.23100	16.00000	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.19800	0.22600	14.14141	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.30700	0.26100	14.98371	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.23600	0.27100	14.83051	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.24500	0.20600	15.91837	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.21900	0.18200	16.89498	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.26000	0.29700	14.23077	0.00000	0.0000	1,000
29/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.59400	0.65400	10.10101	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.05300	0.03900	26.41509	0.00000	0.0000	1,000
29/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.77000	0.83600	8.57143	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	1,000
29/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.90800	0.97800	7.70925	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	15,360
29/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.55200	0.61100	10.68841	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.06100	0.04600	24.59016	0.00000	0.0000	5,120
29/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.11500	0.08900	22.60870	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.40600	0.45400	11.82266	0.00000	0.0000	5,120
29/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.37500	0.32500	13.33333	0.00000	0.0000	0
29/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.16600	0.19000	14.45783	0.00000	0.0000	15,360
29/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.48530	10.55970	0.70956	0.00000	0.0000	1,250
29/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.32700	0.35900	9.78593	0.00000	0.0000	0
29/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.56700	0.52500	7.40741	0.00000	0.0000	0
29/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.30800	0.33900	10.06494	0.00000	0.0000	0
29/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.59800	0.55500	7.19064	0.00000	0.0000	0
29/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.31900	0.35200	10.34483	0.00000	0.0000	0
29/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.50900	0.46800	8.05501	0.00000	0.0000	0
29/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.08900	1.15500	6.06061	0.00000	0.0000	0
29/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.05400	0.04500	16.66667	0.00000	0.0000	10,200
29/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.62830	10.70340	0.70660	0.00000	0.0000	8,000
29/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.60200	0.64500	7.14286	0.00000	0.0000	0
29/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.36400	0.33200	8.79121	0.00000	0.0000	0
29/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.57800	0.62000	7.26644	0.00000	0.0000	0
29/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.39000	0.35700	8.46154	0.00000	0.0000	0
29/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.62700	0.67100	7.01754	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
29/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.33900	0.30800	9.14454	0.00000	0.0000	0
29/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.97670	11.05570	0.71971	0.00000	0.0000	500
29/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.63000	0.66300	5.23810	0.00000	0.0000	0
29/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.14600	1.10000	4.01396	0.00000	0.0000	0
29/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.61700	0.64800	5.02431	0.00000	0.0000	0
29/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.18300	1.13500	4.05748	0.00000	0.0000	0
29/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.64400	0.67700	5.12422	0.00000	0.0000	0
29/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.11000	1.06400	4.14414	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	7.99600	8.02700	0.38769	0.00000	0.0000	22,831
29/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.39700	0.42100	6.04534	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05100	0.04400	13.72549	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.35800	0.38100	6.42458	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06200	0.05400	12.90323	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.43700	0.46200	5.72082	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.02570	8.05840	0.40744	0.00000	0.0000	2,636
29/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.19500	0.20600	5.64103	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.40600	0.38400	5.41872	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.18000	0.19100	6.11111	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.44100	0.41900	4.98866	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.21100	0.22300	5.68720	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.37200	0.35100	5.64516	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.05770	8.09250	0.43189	0.00000	0.0000	100
29/03/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.33300	0.34800	4.50450	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.36500	0.34500	5.47945	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.31300	0.32700	4.47284	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.39500	0.37400	5.31646	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.35400	0.37100	4.80226	0.00000	0.0000	0
29/03/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.33600	0.31800	5.35714	0.00000	0.0000	0
29/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.11070	9.16330	0.57734	0.00000	0.0000	0
29/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.08300	2.13000	2.25636	0.00000	0.0000	0
29/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27200	0.26700	1.83824	0.00000	0.0000	0
29/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.04400	2.09100	2.29941	0.00000	0.0000	0
29/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28300	0.27800	1.76678	0.00000	0.0000	0
29/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.12600	2.17300	2.21072	0.00000	0.0000	0
29/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26500	0.26000	1.88679	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.79260	7.83870	0.59159	0.00000	0.0000	10
29/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.07200	0.08000	11.11111	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.42900	0.39100	8.85781	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.06400	0.07100	10.93750	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.47100	0.43200	8.28025	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.08100	0.09000	11.11111	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.38800	0.35100	9.53608	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.88050	7.92680	0.58753	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.33300	0.36200	8.70871	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
29/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.16100	0.14400	10.55901	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.30500	0.33200	8.85246	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.18300	0.16400	10.38251	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.36200	0.39300	8.56354	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.14000	0.12500	10.71429	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.96620	8.01290	0.58623	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.39500	0.42200	6.83544	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.23200	0.21300	8.18966	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.36900	0.39500	7.04607	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.25600	0.23600	7.81250	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.42200	0.45000	6.63507	0.00000	0.0000	0
29/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.20900	0.19100	8.61244	0.00000	0.0000	0
29/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.16930	0.14540	14.11695	0.00000	0.0000	100,000
29/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,500
29/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.04800	0.05890	22.70833	0.00000	0.0000	12,500
29/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.09850	0.11200	13.70558	0.00000	0.0000	5,670
29/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.10160	0.14850	46.16142	0.00000	0.0000	8,000
29/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10550	0.05540	47.48815	0.00000	0.0000	8,000
29/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.07780	0.08670	11.43959	0.00000	0.0000	16,000
29/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.03890	0.02240	42.41645	0.00000	0.0000	16,000
29/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.58450	8.65390	0.80843	0.00000	0.0000	31,419
29/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.09400	0.10900	15.95745	0.00000	0.0000	0
29/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.61000	0.55500	9.01639	0.00000	0.0000	0
29/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.08600	0.10000	16.27907	0.00000	0.0000	0
29/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.65200	0.59600	8.58896	0.00000	0.0000	0
29/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.10300	0.11900	15.53398	0.00000	0.0000	0
29/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.56900	0.51500	9.49033	0.00000	0.0000	0
29/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.71110	8.78070	0.79898	0.00000	0.0000	50
29/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.35800	0.39100	9.21788	0.00000	0.0000	0
29/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.39700	0.36000	9.31990	0.00000	0.0000	0
29/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.33900	0.37100	9.43953	0.00000	0.0000	0
29/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.42800	0.39000	8.87850	0.00000	0.0000	0
29/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.37700	0.41200	9.28382	0.00000	0.0000	0
29/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.36600	0.33100	9.56284	0.00000	0.0000	0
29/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.83760	8.90780	0.79433	0.00000	0.0000	0
29/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.62800	0.67000	6.68790	0.00000	0.0000	0
29/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.29600	0.26800	9.45946	0.00000	0.0000	0
29/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.60300	0.64400	6.79934	0.00000	0.0000	0
29/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.32100	0.29200	9.03427	0.00000	0.0000	0
29/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.65500	0.69700	6.41221	0.00000	0.0000	0
29/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.27300	0.24500	10.25641	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.32150	6.34910	0.43661	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.13200	0.15000	13.63636	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.11100	0.10100	9.00901	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
29/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.11000	0.12200	10.90909	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.13900	0.12300	11.51079	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.16100	0.18000	11.80124	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.09000	0.08100	10.00000	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.37880	6.40670	0.43739	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.29700	0.31600	6.39731	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.16100	0.15200	5.59006	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.26900	0.28700	6.69145	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.18300	0.17300	5.46448	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.32800	0.34700	5.79268	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.14200	0.13300	6.33803	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.42280	6.45090	0.43750	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.34000	0.35700	5.00000	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.25500	0.24300	4.70588	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.31400	0.31100	5.41401	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.27900	0.26700	4.30108	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.36600	0.38400	4.91803	0.00000	0.0000	0
29/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.23100	0.22000	4.76190	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.23210	1.24210	0.81162	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08920	0.09780	9.64126	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00710	0.00570	19.71831	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05270	0.05930	12.52372	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02060	0.01720	16.50485	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.13500	0.14450	7.03704	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00290	0.00240	17.24138	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.24780	1.25790	0.80942	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.07380	0.08000	8.40108	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.03680	0.03290	10.59783	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.05140	0.05590	8.75486	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.06440	0.05880	8.69565	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10560	0.11350	7.48106	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01860	0.01640	11.82796	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.26360	1.27400	0.82305	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08830	0.09410	6.56852	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.05270	0.04810	8.72865	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06700	0.07160	6.86567	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.08140	0.07560	7.12531	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.11650	0.12400	6.43777	0.00000	0.0000	0
29/03/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.03090	0.02800	9.38511	0.00000	0.0000	0

Future Open Interest										611,469
Option Open Interest										293,234
Total										904,703