



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/03/2012

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
23/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.83300	7.79400	0.49789	7.84000	7.7575	216,424
23/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.62200	0.58900	5.30547	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.57900	0.54700	5.52677	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.66600	0.63200	5.10511	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03300	0.03800	15.15152	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.15100	0.14200	5.96026	0.00000	0.0000	20,100
23/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.41800	0.44800	7.17703	0.00000	0.0000	132
23/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.09100	1.05300	3.48304	0.00000	0.0000	4,850
23/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.08200	0.07700	6.09756	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.74900	0.78300	4.53939	0.00000	0.0000	100
23/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.88300	0.91800	3.96376	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05800	0.05400	6.89655	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.97500	1.01000	3.58974	0.00000	0.0000	132
23/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.84900	0.81200	4.35807	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	2,000
23/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.42400	0.39800	6.13208	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.09100	0.10400	14.28571	0.00000	0.0000	14,000
23/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.17900	0.16700	6.70391	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.34600	0.37300	7.80347	0.00000	0.0000	2,000
23/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.12900	0.12000	6.97674	0.00000	0.0000	10,000
23/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.49600	0.52600	6.04839	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.27700	0.25800	6.85921	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.19400	0.21400	10.30928	0.00000	0.0000	5,000
23/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.06800	1.10400	3.37079	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	5,000
23/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.30200	0.28200	6.62252	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.16900	0.18800	11.24260	0.00000	0.0000	10,000
23/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.44900	1.48600	2.55349	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.09400	0.08800	6.38298	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
23/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.66100	0.69400	4.99244	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.80100	0.76600	4.36954	0.00000	0.0000	0
23/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	20,100
23/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.14700	0.16400	11.56463	0.00000	0.0000	100
23/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.33000	0.30800	6.66667	0.00000	0.0000	6,700
23/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.93680	7.89770	0.49264	7.94050	7.8730	10,975
23/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.81400	0.78200	3.93120	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.07700	0.08400	9.09091	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.77400	0.74200	4.13437	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.08700	0.09400	8.04598	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.85500	0.82200	3.85965	0.00000	0.0000	16,000
23/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.06800	0.07400	8.82353	0.00000	0.0000	9,200
23/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.09800	0.10600	8.16327	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.73500	0.70400	4.21769	0.00000	0.0000	37,000
23/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.28700	1.32200	2.71950	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.12400	0.12000	3.22581	0.00000	0.0000	360
23/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.38200	0.36500	4.45026	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.34500	0.36700	6.37681	0.00000	0.0000	360
23/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.19000	0.18300	3.68421	0.00000	0.0000	2,000
23/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.85300	0.88500	3.75147	0.00000	0.0000	4,000
23/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.37700	1.41300	2.61438	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.11400	0.11100	2.63158	0.00000	0.0000	5,500
23/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.02200	1.05500	3.22896	0.00000	0.0000	1,500
23/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.15900	0.15300	3.77358	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.47400	0.45300	4.43038	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.23700	0.25500	7.59494	0.00000	0.0000	2,500
23/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.69200	0.72200	4.33526	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.22900	0.22000	3.93013	0.00000	0.0000	2,500
23/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.31000	0.29600	4.51613	0.00000	0.0000	0
23/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.47300	0.49800	5.28541	0.00000	0.0000	2,000
23/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.04030	8.00000	0.50123	8.02150	7.9773	12,531
23/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.60900	0.58600	3.77668	0.00000	0.0000	0
23/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.26900	0.28600	6.31970	0.00000	0.0000	0
23/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.58400	0.56200	3.76712	0.00000	0.0000	0
23/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.29400	0.31200	6.12245	0.00000	0.0000	0
23/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.63500	0.61100	3.77953	0.00000	0.0000	0
23/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.24500	0.26100	6.53061	0.00000	0.0000	0
23/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.43600	0.45700	4.81651	0.00000	0.0000	540
23/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.47600	0.45700	3.99160	0.00000	0.0000	300
23/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.27100	1.30200	2.43902	0.00000	0.0000	0
23/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.21100	0.20200	4.26540	0.00000	0.0000	540
23/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.15470	8.11290	0.51259	0.00000	0.0000	8,562
23/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.64400	0.62300	3.26087	0.00000	0.0000	0
23/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.43900	0.46000	4.78360	0.00000	0.0000	0
23/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.62400	0.60300	3.36538	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
23/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.46900	0.49000	4.47761	0.00000	0.0000	0
23/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.66500	0.64300	3.30827	0.00000	0.0000	0
23/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.41000	0.43000	4.87805	0.00000	0.0000	0
23/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.26600	1.29700	2.44866	0.00000	0.0000	0
23/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.32100	0.31000	3.42679	0.00000	0.0000	180
23/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.58500	0.56600	3.24786	0.00000	0.0000	0
23/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.53000	0.55300	4.33962	0.00000	0.0000	180
23/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.33860	8.29630	0.50728	0.00000	0.0000	659
23/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.61900	0.60400	2.42326	0.00000	0.0000	0
23/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.25800	1.28600	2.22576	0.00000	0.0000	0
23/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.60700	0.59200	2.47117	0.00000	0.0000	0
23/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.29600	1.32400	2.16049	0.00000	0.0000	0
23/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.63200	0.61700	2.37342	0.00000	0.0000	0
23/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.22100	1.24900	2.29320	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.98960	8.95220	0.41604	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.34800	1.33100	1.26113	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.85800	0.87900	2.44755	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.32700	1.31000	1.28109	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.88700	0.90800	2.36753	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.36600	1.34800	1.31772	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.82600	0.84600	2.42131	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.56500	0.57900	2.47788	0.00000	0.0000	0
23/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.55500	1.53100	1.54341	0.00000	0.0000	200
23/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.06370	10.02630	0.37163	0.00000	0.0000	0
23/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.93200	1.91100	1.08696	0.00000	0.0000	0
23/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.06800	1.08500	1.59176	0.00000	0.0000	0
23/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.91100	1.89000	1.09890	0.00000	0.0000	0
23/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.09700	1.11400	1.54968	0.00000	0.0000	0
23/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.95400	1.93300	1.07472	0.00000	0.0000	0
23/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.04000	1.05700	1.63462	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.83300	7.79400	0.49789	0.00000	0.0000	947
23/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.10171	0.09533	6.27274	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.61871	0.65133	5.27226	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.09439	0.08849	6.25066	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.66139	0.69449	5.00461	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.10975	0.10283	6.30524	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.57675	0.60883	5.56220	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.93680	7.89770	0.49264	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.50045	0.47835	4.41603	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.21405	0.23105	7.94207	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.47423	0.45314	4.44721	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.23783	0.25584	7.57264	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.52801	0.50486	4.38439	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.19161	0.20756	8.32420	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.04030	8.00000	0.50123	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
23/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.52759	0.50680	3.94056	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.36049	0.38000	5.41208	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.50639	0.48634	3.95940	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.38929	0.40954	5.20178	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.54979	0.52825	3.91786	0.00000	0.0000	0
23/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.33269	0.35145	5.63888	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.37320	12.37020	0.02425	12.37010	12.3300	56,984
23/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.62500	0.62600	0.16000	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.10200	0.10600	3.92157	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.58900	0.59000	0.16978	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.11600	0.12000	3.44828	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.66100	0.66300	0.30257	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.08800	0.09300	5.68182	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.29900	1.29700	0.15396	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	24,000
23/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.39900	0.40000	0.25063	0.00000	0.0000	0
23/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.27200	0.27000	0.73529	0.00000	0.0000	24,000
23/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.52860	12.52610	0.01995	12.54500	12.5450	1,420
23/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.25700	0.24900	3.11284	0.00000	0.0000	0
23/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.17800	1.17300	0.42445	0.00000	0.0000	0
23/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.24800	0.24000	3.22581	0.00000	0.0000	0
23/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.21900	1.21400	0.41017	0.00000	0.0000	0
23/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.26600	0.25800	3.00752	0.00000	0.0000	0
23/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.13700	1.13200	0.43975	0.00000	0.0000	0
23/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.25200	1.25300	0.07987	0.00000	0.0000	0
23/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.07300	0.07700	5.47945	0.00000	0.0000	6,000
23/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.68320	12.67920	0.03154	0.00000	0.0000	0
23/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.75500	0.75000	0.66225	0.00000	0.0000	0
23/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.52200	0.52100	0.19157	0.00000	0.0000	0
23/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.73300	0.72800	0.68213	0.00000	0.0000	0
23/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.55000	0.54900	0.18182	0.00000	0.0000	0
23/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.77700	0.77200	0.64350	0.00000	0.0000	0
23/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.49400	0.49300	0.20243	0.00000	0.0000	0
23/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09490	0.09490	0.00000	0.00000	0.0000	3,351
23/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00055	0.00057	3.63636	0.00000	0.0000	0
23/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01365	0.01367	0.14652	0.00000	0.0000	0
23/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00016	0.00017	6.25000	0.00000	0.0000	0
23/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02326	0.02327	0.04299	0.00000	0.0000	0
23/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00211	0.00218	3.31754	0.00000	0.0000	0
23/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00521	0.00528	1.34357	0.00000	0.0000	0
23/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09620	0.09630	0.10395	0.00000	0.0000	0
23/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00648	0.00660	1.85185	0.00000	0.0000	0
23/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00328	0.00330	0.60976	0.00000	0.0000	0
23/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00281	0.00289	2.84698	0.00000	0.0000	0
23/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00961	0.00959	0.20812	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
23/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01380	0.01391	0.79710	0.00000	0.0000	0
23/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00060	0.00061	1.66667	0.00000	0.0000	0
23/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09760	0.09770	0.10246	0.00000	0.0000	0
23/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00839	0.00846	0.83433	0.00000	0.0000	0
23/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00419	0.00416	0.71599	0.00000	0.0000	0
23/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00451	0.00455	0.88692	0.00000	0.0000	0
23/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01031	0.01025	0.58196	0.00000	0.0000	0
23/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01534	0.01543	0.58670	0.00000	0.0000	0
23/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00114	0.00113	0.87719	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.31560	10.35120	0.34511	10.36950	10.2995	44,970
23/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.21400	0.23300	8.87850	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.29800	0.28200	5.36913	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.19700	0.21400	8.62944	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.33100	0.31300	5.43807	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.23300	0.25300	8.58369	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.26700	0.25200	5.61798	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.23700	0.22600	4.64135	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.25300	0.27700	9.48617	0.00000	0.0000	1,000
23/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.57200	0.60900	6.46853	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	1,000
23/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.74700	0.78300	4.81928	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	1,000
23/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.88600	0.92100	3.95034	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	15,360
23/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.53300	0.56700	6.37899	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	5,120
23/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.12700	0.12200	3.93701	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.39300	0.42300	7.63359	0.00000	0.0000	5,120
23/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.40100	0.38000	5.23691	0.00000	0.0000	0
23/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.16700	0.18100	8.38323	0.00000	0.0000	15,360
23/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.45870	10.49510	0.34804	0.00000	0.0000	1,250
23/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.32300	0.33700	4.33437	0.00000	0.0000	0
23/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.59000	0.56700	3.89831	0.00000	0.0000	0
23/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.30400	0.31800	4.60526	0.00000	0.0000	0
23/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.62100	0.59800	3.70370	0.00000	0.0000	0
23/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.34300	0.32900	4.08163	0.00000	0.0000	0
23/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.56000	0.50900	9.10714	0.00000	0.0000	0
23/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.06900	1.10100	2.99345	0.00000	0.0000	0
23/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	10,200
23/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.60220	10.63740	0.33201	0.00000	0.0000	8,000
23/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.60800	0.63000	3.61842	0.00000	0.0000	0
23/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.39600	0.38300	3.28283	0.00000	0.0000	0
23/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.58500	0.60600	3.58974	0.00000	0.0000	0
23/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.42300	0.40900	3.30969	0.00000	0.0000	0
23/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.63200	0.65500	3.63924	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
23/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.37000	0.35800	3.24324	0.00000	0.0000	0
23/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.95380	10.98840	0.31587	0.00000	0.0000	500
23/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.64100	0.68300	6.55226	0.00000	0.0000	0
23/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.18000	1.18800	0.67797	0.00000	0.0000	0
23/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.62700	0.66900	6.69856	0.00000	0.0000	0
23/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.21600	1.22400	0.65789	0.00000	0.0000	0
23/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.65500	0.69800	6.56489	0.00000	0.0000	0
23/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.14400	1.15300	0.78671	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.03150	8.05970	0.35112	0.00000	0.0000	22,831
23/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.43100	0.45400	5.33643	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.39200	0.41400	5.61224	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.47200	0.49700	5.29661	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.05960	8.08770	0.34865	0.00000	0.0000	2,636
23/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.21800	0.22600	3.66972	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.39500	0.37500	5.06329	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.20200	0.20900	3.46535	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.42900	0.40800	4.89510	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.23500	0.24300	3.40426	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.36200	0.34200	5.52486	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.09100	8.11820	0.33618	0.00000	0.0000	100
23/03/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.35900	0.37300	3.89972	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.35700	0.34400	3.64146	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.33900	0.35200	3.83481	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.38700	0.37300	3.61757	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.38200	0.39700	3.92670	0.00000	0.0000	0
23/03/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.33000	0.31800	3.63636	0.00000	0.0000	0
23/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.13550	9.15450	0.20798	0.00000	0.0000	0
23/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.11400	2.13100	0.80416	0.00000	0.0000	0
23/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27900	0.27700	0.71685	0.00000	0.0000	0
23/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.07500	2.09300	0.86747	0.00000	0.0000	0
23/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.29000	0.28900	0.34483	0.00000	0.0000	0
23/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.15700	2.17400	0.78813	0.00000	0.0000	0
23/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.27200	0.27000	0.73529	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.81980	7.77260	0.60360	0.00000	0.0000	10
23/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.08600	0.07500	12.79070	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.41600	0.45200	8.65385	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.07600	0.06700	11.84211	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.45600	0.49400	8.33333	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.09600	0.08400	12.50000	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.37600	0.41100	9.30851	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.90680	7.85960	0.59695	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.36400	0.33600	7.69231	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
23/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.16600	0.18500	11.44578	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.33600	0.30800	8.33333	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.18800	0.20700	10.10638	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.39500	0.36500	7.59494	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.14700	0.16400	11.56463	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.99300	7.94420	0.61053	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.42400	0.39500	6.83962	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.23500	0.25400	8.08511	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.39700	0.37000	6.80101	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.25800	0.27900	8.13953	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.45100	0.42200	6.43016	0.00000	0.0000	0
23/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.21200	0.23100	8.96226	0.00000	0.0000	0
23/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.03890	0.00140	96.40103	0.00000	0.0000	0
23/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.06090	0.16410	169.45813	0.00000	0.0000	100,000
23/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.08290	0.00490	94.08926	0.00000	0.0000	12,500
23/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.14510	0.05770	60.23432	0.00000	0.0000	12,500
23/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.17990	0.10470	41.80100	0.00000	0.0000	5,670
23/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.09750	0.09810	0.61538	0.00000	0.0000	8,000
23/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10510	0.10520	0.09515	0.00000	0.0000	8,000
23/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.08570	0.08450	1.40023	0.00000	0.0000	16,000
23/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.04420	0.04340	1.80995	0.00000	0.0000	16,000
23/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.56450	8.59190	0.31993	0.00000	0.0000	30,131
23/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.10100	0.10100	0.00000	0.00000	0.0000	0
23/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.63700	0.60900	4.39560	0.00000	0.0000	0
23/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.09300	0.09200	1.07527	0.00000	0.0000	0
23/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.67900	0.65000	4.27099	0.00000	0.0000	0
23/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.11000	0.11000	0.00000	0.00000	0.0000	0
23/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.59600	0.56800	4.69799	0.00000	0.0000	0
23/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.68980	8.71800	0.32452	0.00000	0.0000	50
23/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.36100	0.36300	0.55402	0.00000	0.0000	0
23/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.42100	0.39500	6.17577	0.00000	0.0000	0
23/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.34300	0.34500	0.58309	0.00000	0.0000	0
23/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.45300	0.42700	5.73951	0.00000	0.0000	0
23/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.38000	0.38300	0.78947	0.00000	0.0000	0
23/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.39000	0.36500	6.41026	0.00000	0.0000	0
23/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.81640	8.84400	0.31305	0.00000	0.0000	0
23/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.62500	0.62800	0.48000	0.00000	0.0000	0
23/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.31400	0.29000	7.64331	0.00000	0.0000	0
23/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.60100	0.60200	0.16639	0.00000	0.0000	0
23/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.34000	0.31400	7.64706	0.00000	0.0000	0
23/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.65000	0.65400	0.61538	0.00000	0.0000	0
23/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.28900	0.26600	7.95848	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.28470	6.32360	0.61896	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.12000	0.14000	16.66667	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.13500	0.11600	14.07407	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
23/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.10100	0.11900	17.82178	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.16600	0.14500	12.65060	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.14600	0.17000	16.43836	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11100	0.09600	13.51351	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.34150	6.38120	0.62603	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.28100	0.30400	8.18505	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.18200	0.16600	8.79121	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.25400	0.27500	8.26772	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.20500	0.18700	8.78049	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.31000	0.33400	7.74194	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.16100	0.14600	9.31677	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.38560	6.42370	0.59665	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.32600	0.34500	5.82822	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.27800	0.25900	6.83453	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.30200	0.32000	5.96026	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.30400	0.28400	6.57895	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.35200	0.37200	5.68182	0.00000	0.0000	0
23/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.25400	0.23600	7.08661	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.24140	1.23400	0.59610	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.09790	0.09200	6.02656	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00650	0.00800	23.07692	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05990	0.05570	7.01169	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01850	0.02170	17.29730	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.14410	0.13740	4.64955	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00270	0.00340	25.92593	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.25740	1.24990	0.59647	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.08130	0.07700	5.28905	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.03470	0.03790	9.22190	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.05720	0.05430	5.06993	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.06060	0.06520	7.59076	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.11440	0.10880	4.89510	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01780	0.01970	10.67416	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.27350	1.26610	0.58108	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.09540	0.09130	4.29769	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.04990	0.05320	6.61323	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.07280	0.06970	4.25824	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.07730	0.08160	5.56274	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.12510	0.11980	4.23661	0.00000	0.0000	0
23/03/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.02960	0.03170	7.09459	0.00000	0.0000	0

Future Open Interest	601,001
Option Open Interest	293,234
Total	894,235