



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/03/2012

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
20/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.64240	7.71650	0.96959	7.73500	7.6485	213,771
20/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.46700	0.52500	12.41970	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07500	0.05900	21.33333	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.43100	0.48500	12.52900	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08900	0.06900	22.47191	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.50600	0.56600	11.85771	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06400	0.05000	21.87500	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.11000	0.12700	15.45455	0.00000	0.0000	20,100
20/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.56800	0.51100	10.03521	0.00000	0.0000	132
20/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.90700	0.97800	7.82800	0.00000	0.0000	4,850
20/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.06100	0.07000	14.75410	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.91900	0.85400	7.07291	0.00000	0.0000	100
20/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05000	0.05800	16.00000	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.05800	0.99200	6.23819	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.04400	0.05100	15.90909	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.15200	1.08500	5.81597	0.00000	0.0000	132
20/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.67400	0.74100	9.94065	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	2,000
20/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.30800	0.35100	13.96104	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.16600	0.13500	18.67470	0.00000	0.0000	14,000
20/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.13000	0.14900	14.61538	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.48800	0.43300	11.27049	0.00000	0.0000	2,000
20/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.09500	0.10800	13.68421	0.00000	0.0000	10,000
20/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.65300	0.59200	9.34150	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.19700	0.22600	14.72081	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.30500	0.26000	14.75410	0.00000	0.0000	5,000
20/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.24700	1.17900	5.45309	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	5,000
20/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.21500	0.24600	14.41860	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.27300	0.23000	15.75092	0.00000	0.0000	10,000
20/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.63400	1.56300	4.34517	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.07100	0.08100	14.08451	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
20/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.82900	0.76500	7.72014	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.63100	0.69600	10.30111	0.00000	0.0000	0
20/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.03900	0.03000	23.07692	0.00000	0.0000	20,100
20/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.24200	0.20400	15.70248	0.00000	0.0000	100
20/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.23400	0.27000	15.38462	0.00000	0.0000	6,700
20/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.74460	7.82010	0.97487	7.83000	7.7650	9,302
20/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.66100	0.72100	9.07716	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11600	0.10100	12.93103	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.62500	0.68300	9.28000	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.13000	0.11300	13.07692	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.69900	0.76000	8.72675	0.00000	0.0000	16,000
20/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10400	0.09000	13.46154	0.00000	0.0000	9,200
20/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.14500	0.12600	13.10345	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.59000	0.64600	9.49153	0.00000	0.0000	37,000
20/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.45500	1.39200	4.32990	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.10000	0.11200	12.00000	0.00000	0.0000	360
20/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.30300	0.33500	10.56106	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.45800	0.41500	9.38865	0.00000	0.0000	360
20/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.15300	0.17000	11.11111	0.00000	0.0000	2,000
20/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	1.00800	0.95000	5.75397	0.00000	0.0000	4,000
20/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.54800	1.48300	4.19897	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.09300	0.10300	10.75269	0.00000	0.0000	5,500
20/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.18300	1.12200	5.15638	0.00000	0.0000	1,500
20/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.12800	0.14200	10.93750	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.37700	0.41600	10.34483	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.33200	0.29600	10.84337	0.00000	0.0000	2,500
20/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.83800	0.78300	6.56325	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.18300	0.20300	10.92896	0.00000	0.0000	2,500
20/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.24600	0.27300	10.97561	0.00000	0.0000	0
20/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.60100	0.55300	7.98669	0.00000	0.0000	2,000
20/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.84530	7.92360	0.99805	0.00000	0.0000	10,035
20/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.50800	0.54900	8.07087	0.00000	0.0000	0
20/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.36300	0.32500	10.46832	0.00000	0.0000	0
20/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.48700	0.52600	8.00821	0.00000	0.0000	0
20/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.39200	0.35200	10.20408	0.00000	0.0000	0
20/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.53000	0.57200	7.92453	0.00000	0.0000	0
20/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.33500	0.29800	11.04478	0.00000	0.0000	0
20/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.55000	0.50400	8.36364	0.00000	0.0000	540
20/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.39500	0.42800	8.35443	0.00000	0.0000	300
20/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.43200	1.36700	4.53911	0.00000	0.0000	0
20/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.17700	0.19100	7.90960	0.00000	0.0000	540
20/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	7.95780	8.03880	1.01787	0.00000	0.0000	8,531
20/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.55600	0.59400	6.83453	0.00000	0.0000	0
20/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.54800	0.50500	7.84672	0.00000	0.0000	0
20/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.53800	0.57600	7.06320	0.00000	0.0000	0

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20/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.58000	0.53700	7.41379	0.00000	0.0000	0
20/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.57400	0.61400	6.96864	0.00000	0.0000	0
20/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.51600	0.47500	7.94574	0.00000	0.0000	0
20/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.42000	1.35800	4.36620	0.00000	0.0000	0
20/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.27800	0.29700	6.83453	0.00000	0.0000	180
20/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.50300	0.53900	7.15706	0.00000	0.0000	0
20/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.64500	0.60000	6.97674	0.00000	0.0000	180
20/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.14050	8.22200	1.00117	0.00000	0.0000	659
20/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.55500	0.58200	4.86486	0.00000	0.0000	0
20/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.39200	1.33800	3.87931	0.00000	0.0000	0
20/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.54400	0.57100	4.96324	0.00000	0.0000	0
20/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.43100	1.37700	3.77358	0.00000	0.0000	0
20/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.56600	0.59400	4.94700	0.00000	0.0000	0
20/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.35300	1.30000	3.91722	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.79680	8.87090	0.84235	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.24900	1.28700	3.04243	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.95200	0.91600	3.78151	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.23000	1.26700	3.00813	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.98300	0.94600	3.76399	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.26900	1.30700	2.99448	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.92200	0.88600	3.90456	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.64400	0.61100	5.12422	0.00000	0.0000	0
20/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.44100	1.48200	2.84525	0.00000	0.0000	200
20/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.87090	9.94500	0.75069	0.00000	0.0000	0
20/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.82600	1.86800	2.30011	0.00000	0.0000	0
20/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.15500	1.12300	2.77056	0.00000	0.0000	0
20/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.80600	1.84700	2.27021	0.00000	0.0000	0
20/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.18500	1.15200	2.78481	0.00000	0.0000	0
20/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.84700	1.88900	2.27396	0.00000	0.0000	0
20/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.12600	1.09400	2.84192	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.64240	7.71650	0.96959	7.72350	7.7235	947
20/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.07583	0.08683	14.50613	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.78343	0.72033	8.05433	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.07063	0.08084	14.45561	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.82823	0.76434	7.71404	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.08151	0.09338	14.56263	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.73911	0.67688	8.41959	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.74460	7.82010	0.97487	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.39853	0.43907	10.17238	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.30433	0.26937	11.48753	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.37682	0.41567	10.30996	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.33262	0.29597	11.01858	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.42145	0.46373	10.03203	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.27725	0.24403	11.98197	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.84530	7.92360	0.99805	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
20/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.00000	0.47496	100.00000	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.02790	0.42456	1421.72043	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.00000	0.45575	100.00000	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.07790	0.45535	484.53145	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.02210	0.49500	2139.81900	0.00000	0.0000	0
20/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.00000	0.39460	100.00000	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.13200	12.22900	0.79954	12.25500	12.1700	60,079
20/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.47400	0.53500	12.86920	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.19200	0.15600	18.75000	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.44500	0.50300	13.03371	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.21300	0.17400	18.30986	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.50500	0.56900	12.67327	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.17300	0.14000	19.07514	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.07300	1.16500	8.57409	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	24,000
20/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.57000	0.49900	12.45614	0.00000	0.0000	0
20/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.20200	0.22800	12.87129	0.00000	0.0000	24,000
20/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.28520	12.38520	0.81399	0.00000	0.0000	1,000
20/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.21100	0.22500	6.63507	0.00000	0.0000	0
20/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.37600	1.29000	6.25000	0.00000	0.0000	0
20/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.20300	0.21700	6.89655	0.00000	0.0000	0
20/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.41800	1.33200	6.06488	0.00000	0.0000	0
20/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.21800	0.23300	6.88073	0.00000	0.0000	0
20/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.33300	1.24800	6.37659	0.00000	0.0000	0
20/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.05800	1.13900	7.65595	0.00000	0.0000	0
20/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.12300	0.10400	15.44715	0.00000	0.0000	6,000
20/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.43540	12.54050	0.84517	0.00000	0.0000	0
20/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.00000	0.68800	100.00000	0.00000	0.0000	0
20/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.01500	0.59800	3886.66667	0.00000	0.0000	0
20/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.00000	0.66800	100.00000	0.00000	0.0000	0
20/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.06500	0.62800	866.15385	0.00000	0.0000	0
20/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.03500	0.70900	1925.71429	0.00000	0.0000	0
20/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.00000	0.56900	100.00000	0.00000	0.0000	0
20/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09180	0.09250	0.76253	0.00000	0.0000	3,351
20/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00035	0.00038	8.57143	0.00000	0.0000	0
20/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01655	0.01588	4.04834	0.00000	0.0000	0
20/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00010	0.00011	10.00000	0.00000	0.0000	0
20/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02630	0.02561	2.62357	0.00000	0.0000	0
20/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00134	0.00146	8.95522	0.00000	0.0000	0
20/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00754	0.00696	7.69231	0.00000	0.0000	0
20/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09310	0.09390	0.85929	0.00000	0.0000	0
20/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00493	0.00520	5.47667	0.00000	0.0000	0
20/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00483	0.00430	10.97308	0.00000	0.0000	0
20/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00216	0.00226	4.62963	0.00000	0.0000	0
20/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01206	0.01136	5.80431	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
20/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01118	0.01177	5.27728	0.00000	0.0000	0
20/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00108	0.00087	19.44444	0.00000	0.0000	0
20/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09450	0.09530	0.84656	0.00000	0.0000	0
20/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00110	0.00709	544.54545	0.00000	0.0000	0
20/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00000	0.00519	100.00000	0.00000	0.0000	0
20/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00000	0.00379	100.00000	0.00000	0.0000	0
20/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00890	0.01189	33.59551	0.00000	0.0000	0
20/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01110	0.01340	20.72072	0.00000	0.0000	0
20/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00000	0.00150	100.00000	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.09760	10.21840	1.19632	10.23400	10.1900	45,700
20/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.15200	0.18600	22.36842	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.45400	0.36800	18.94273	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.14000	0.17000	21.42857	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.49200	0.40200	18.29268	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.16600	0.20200	21.68675	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.41800	0.33400	20.09569	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.38200	0.30200	20.94241	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.18000	0.22000	22.22222	0.00000	0.0000	1,000
20/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.42200	0.50700	20.14218	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.12400	0.08900	28.22581	0.00000	0.0000	1,000
20/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.56600	0.66700	17.84452	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.06800	0.04900	27.94118	0.00000	0.0000	1,000
20/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.69200	0.80000	15.60694	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.04400	0.03200	27.27273	0.00000	0.0000	15,360
20/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.39000	0.47100	20.76923	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.14200	0.10300	27.46479	0.00000	0.0000	5,120
20/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.22900	0.17300	24.45415	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.27700	0.34100	23.10469	0.00000	0.0000	5,120
20/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.57000	0.47500	16.66667	0.00000	0.0000	0
20/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.11800	0.14300	21.18644	0.00000	0.0000	15,360
20/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.23930	10.36220	1.20028	0.00000	0.0000	1,250
20/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.24100	0.28600	18.67220	0.00000	0.0000	0
20/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.72700	0.64900	10.72902	0.00000	0.0000	0
20/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.22600	0.26900	19.02655	0.00000	0.0000	0
20/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.76200	0.68200	10.49869	0.00000	0.0000	0
20/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.25700	0.30400	18.28794	0.00000	0.0000	0
20/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.69300	0.61700	10.96681	0.00000	0.0000	0
20/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.88400	1.00400	13.57466	0.00000	0.0000	0
20/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.09500	0.09200	3.15789	0.00000	0.0000	10,200
20/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.37960	10.50660	1.22355	0.00000	0.0000	8,000
20/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.00000	0.55400	100.00000	0.00000	0.0000	0
20/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.01000	0.43700	4270.00000	0.00000	0.0000	0
20/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.00000	0.53300	100.00000	0.00000	0.0000	0
20/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.06000	0.46600	676.66667	0.00000	0.0000	0
20/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.04000	0.57700	1342.50000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
20/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.00000	0.41000	100.00000	0.00000	0.0000	0
20/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.63890	10.77050	1.23697	0.00000	0.0000	500
20/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.53000	0.56900	7.35849	0.00000	0.0000	0
20/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.38400	1.29200	6.64740	0.00000	0.0000	0
20/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.51900	0.55700	7.32177	0.00000	0.0000	0
20/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.42300	1.33000	6.53549	0.00000	0.0000	0
20/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.54200	0.58200	7.38007	0.00000	0.0000	0
20/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.34600	1.25500	6.76077	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.01400	8.01640	0.02995	8.00000	8.0000	22,853
20/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.42000	0.42200	0.47619	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.38200	0.38300	0.26178	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.46100	0.46200	0.21692	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.04110	8.04540	0.05348	0.00000	0.0000	2,636
20/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.21000	0.21300	1.42857	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.40500	0.40400	0.24691	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.19400	0.19800	2.06186	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.43900	0.43900	0.00000	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.22600	0.23000	1.76991	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.37100	0.37100	0.00000	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.06900	8.07680	0.09667	0.00000	0.0000	100
20/03/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.00000	0.35100	100.00000	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.02000	0.36300	1715.00000	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.00000	0.33100	100.00000	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.07000	0.39300	461.42857	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.03000	0.37400	1146.66667	0.00000	0.0000	0
20/03/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.00000	0.33600	100.00000	0.00000	0.0000	0
20/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.11250	9.12270	0.11193	0.00000	0.0000	0
20/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.08300	2.09900	0.76812	0.00000	0.0000	0
20/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27100	0.27600	1.84502	0.00000	0.0000	0
20/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.04400	2.06100	0.83170	0.00000	0.0000	0
20/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28200	0.28800	2.12766	0.00000	0.0000	0
20/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.12600	2.14200	0.75259	0.00000	0.0000	0
20/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26400	0.26900	1.89394	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.70090	7.75400	0.68953	0.00000	0.0000	10
20/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.06200	0.07500	20.96774	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.51100	0.47100	7.82779	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.05500	0.06700	21.81818	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.55400	0.51300	7.40072	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07000	0.08400	20.00000	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.46900	0.43000	8.31557	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.78700	7.84150	0.69988	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.33400	0.32800	1.79641	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
20/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.25600	0.19500	23.82813	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.28700	0.30100	4.87805	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.25900	0.21800	15.83012	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.38100	0.35600	6.56168	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.25300	0.17300	31.62055	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.87000	7.92830	0.74079	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.06600	0.39200	493.93939	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.00000	0.26700	100.00000	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.01600	0.36700	2193.75000	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.00000	0.29200	100.00000	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.11600	0.41900	261.20690	0.00000	0.0000	0
20/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.00000	0.24400	100.00000	0.00000	0.0000	0
20/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.00470	0.04430	842.55319	0.00000	0.0000	0
20/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.22130	0.06720	69.63398	0.00000	0.0000	100,000
20/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.00760	0.08490	1017.10526	0.00000	0.0000	12,500
20/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.03650	0.14060	285.20548	0.00000	0.0000	12,500
20/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.07320	0.17630	140.84699	0.00000	0.0000	5,670
20/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.10200	0.09540	6.47059	0.00000	0.0000	8,000
20/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10300	0.10500	1.94175	0.00000	0.0000	8,000
20/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.00000	0.08970	100.00000	0.00000	0.0000	16,000
20/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.03910	0.04690	19.94885	0.00000	0.0000	16,000
20/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.37390	8.47620	1.22165	0.00000	0.0000	28,521
20/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.07700	0.09000	16.88312	0.00000	0.0000	0
20/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.80300	0.71400	11.08344	0.00000	0.0000	0
20/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07100	0.08200	15.49296	0.00000	0.0000	0
20/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.84700	0.75600	10.74380	0.00000	0.0000	0
20/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.08300	0.09700	16.86747	0.00000	0.0000	0
20/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.75900	0.67100	11.59420	0.00000	0.0000	0
20/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.49610	8.60140	1.23939	0.00000	0.0000	50
20/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.29700	0.33300	12.12121	0.00000	0.0000	0
20/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55100	0.48200	12.52269	0.00000	0.0000	0
20/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.28200	0.31700	12.41135	0.00000	0.0000	0
20/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.58600	0.51600	11.94539	0.00000	0.0000	0
20/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.31200	0.35100	12.50000	0.00000	0.0000	0
20/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.51600	0.45000	12.79070	0.00000	0.0000	0
20/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.61730	8.72770	1.28114	0.00000	0.0000	0
20/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.11200	0.58600	423.21429	0.00000	0.0000	0
20/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.00000	0.36400	100.00000	0.00000	0.0000	0
20/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.06200	0.56300	808.06452	0.00000	0.0000	0
20/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.00000	0.39100	100.00000	0.00000	0.0000	0
20/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.16200	0.61000	276.54321	0.00000	0.0000	0
20/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.00000	0.33800	100.00000	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.28070	6.27590	0.07642	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.12200	0.11900	2.45902	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.14100	0.14300	1.41844	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
20/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.10300	0.10100	1.94175	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.17200	0.17500	1.74419	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.14800	0.14500	2.02703	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11700	0.11900	1.70940	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.32590	6.32030	0.08852	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.27200	0.26900	1.10294	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.18900	0.19200	1.58730	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.24500	0.24200	1.22449	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.21200	0.21500	1.41509	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.30100	0.29700	1.32890	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.16800	0.17000	1.19048	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.36780	6.36410	0.05810	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.03100	0.31400	912.90323	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.00100	0.28700	28600.00000	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.00000	0.29200	100.00000	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.02000	0.31500	1475.00000	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.08100	0.33900	318.51852	0.00000	0.0000	0
20/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.00100	0.26200	26100.00000	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.20730	1.21840	0.91941	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.07120	0.07950	11.65730	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01390	0.01110	20.14388	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04110	0.04670	13.62530	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.03380	0.02830	16.27219	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.11180	0.12170	8.85510	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00450	0.00330	26.66667	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.22310	1.23400	0.89118	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06250	0.06830	9.28000	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.05020	0.04510	10.15936	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04360	0.04790	9.86239	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.08130	0.07470	8.11808	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.08980	0.09730	8.35189	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.02750	0.02410	12.36364	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.23850	1.25030	0.95277	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.01050	0.08320	692.38095	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.00000	0.06090	100.00000	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.00000	0.06340	100.00000	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.03950	0.09110	130.63291	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.06050	0.10950	80.99174	0.00000	0.0000	0
20/03/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.00000	0.03720	100.00000	0.00000	0.0000	0

Future Open Interest										595,965
Option Open Interest										293,234
Total										889,199