



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/03/2012

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
26/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.79400	7.68310	1.42289	7.80000	7.6725	213,075
26/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.58900	0.49100	16.63837	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.04500	0.05800	28.88889	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.54700	0.45200	17.36746	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.05300	0.06900	30.18868	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.63200	0.53200	15.82278	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03800	0.04900	28.94737	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.14200	0.11100	21.83099	0.00000	0.0000	20,100
26/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.44800	0.52800	17.85714	0.00000	0.0000	132
26/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.05300	0.94300	10.44634	0.00000	0.0000	4,850
26/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.07700	0.06100	20.77922	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.78300	0.87800	12.13282	0.00000	0.0000	100
26/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.06200	0.04900	20.96774	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.91800	1.01600	10.67538	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05400	0.04300	20.37037	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.01000	1.11000	9.90099	0.00000	0.0000	132
26/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.81200	0.70600	13.05419	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	2,000
26/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.39800	0.32100	19.34673	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.10400	0.13800	32.69231	0.00000	0.0000	14,000
26/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.16700	0.13100	21.55689	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.37300	0.44800	20.10724	0.00000	0.0000	2,000
26/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.12000	0.09500	20.83333	0.00000	0.0000	10,000
26/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.52600	0.61200	16.34981	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.25800	0.20300	21.31783	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.21400	0.27000	26.16822	0.00000	0.0000	5,000
26/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.10400	1.20500	9.14855	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04800	0.03800	20.83333	0.00000	0.0000	5,000
26/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.28200	0.22100	21.63121	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.18800	0.23800	26.59574	0.00000	0.0000	10,000
26/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.48600	1.59200	7.13324	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.08800	0.07000	20.45455	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
26/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.69400	0.78700	13.40058	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.76600	0.66100	13.70757	0.00000	0.0000	0
26/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	20,100
26/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16400	0.21100	28.65854	0.00000	0.0000	100
26/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.30800	0.24400	20.77922	0.00000	0.0000	6,700
26/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.89770	7.78570	1.41813	7.89400	7.8170	10,975
26/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.78200	0.68800	12.02046	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.08400	0.10200	21.42857	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.74200	0.65000	12.39892	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.09400	0.11400	21.27660	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.82200	0.72600	11.67883	0.00000	0.0000	16,000
26/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07400	0.09000	21.62162	0.00000	0.0000	9,200
26/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.10600	0.12800	20.75472	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.70400	0.61400	12.78409	0.00000	0.0000	37,000
26/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.32200	1.41800	7.26172	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.12000	0.10400	13.33333	0.00000	0.0000	360
26/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.36500	0.31300	14.24658	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.36700	0.42700	16.34877	0.00000	0.0000	360
26/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.18300	0.15800	13.66120	0.00000	0.0000	2,000
26/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.88500	0.97200	9.83051	0.00000	0.0000	4,000
26/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.41300	1.51100	6.93560	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.11100	0.09700	12.61261	0.00000	0.0000	5,500
26/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.05500	1.14700	8.72038	0.00000	0.0000	1,500
26/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.15300	0.13300	13.07190	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.45300	0.39000	13.90728	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.25500	0.30400	19.21569	0.00000	0.0000	2,500
26/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.72200	0.80300	11.21884	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.22000	0.18900	14.09091	0.00000	0.0000	2,500
26/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.29600	0.25400	14.18919	0.00000	0.0000	0
26/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.49800	0.56800	14.05622	0.00000	0.0000	2,000
26/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.00000	7.88670	1.41625	0.00000	0.0000	12,531
26/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.58600	0.52300	10.75085	0.00000	0.0000	0
26/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.28600	0.33600	17.48252	0.00000	0.0000	0
26/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.56200	0.50100	10.85409	0.00000	0.0000	0
26/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.31200	0.36400	16.66667	0.00000	0.0000	0
26/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.61100	0.54500	10.80196	0.00000	0.0000	0
26/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.26100	0.30800	18.00766	0.00000	0.0000	0
26/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.45700	0.52000	13.78556	0.00000	0.0000	540
26/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.45700	0.40700	10.94092	0.00000	0.0000	300
26/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.30200	1.39500	7.14286	0.00000	0.0000	0
26/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.20200	0.18200	9.90099	0.00000	0.0000	540
26/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.11290	7.99810	1.41503	0.00000	0.0000	8,562
26/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.62300	0.56500	9.30979	0.00000	0.0000	0
26/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.46000	0.51700	12.39130	0.00000	0.0000	0
26/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.60300	0.54700	9.28690	0.00000	0.0000	0

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26/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.49000	0.54900	12.04082	0.00000	0.0000	0
26/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.64300	0.58400	9.17574	0.00000	0.0000	0
26/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.43000	0.48600	13.02326	0.00000	0.0000	0
26/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.29700	1.38600	6.86199	0.00000	0.0000	0
26/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.31000	0.28400	8.38710	0.00000	0.0000	180
26/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.56600	0.51200	9.54064	0.00000	0.0000	0
26/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.55300	0.61400	11.03074	0.00000	0.0000	180
26/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.29630	8.18090	1.39098	0.00000	0.0000	659
26/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.60400	0.56600	6.29139	0.00000	0.0000	0
26/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.28600	1.36300	5.98756	0.00000	0.0000	0
26/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.59200	0.55500	6.25000	0.00000	0.0000	0
26/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.32400	1.40200	5.89124	0.00000	0.0000	0
26/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.61700	0.57700	6.48298	0.00000	0.0000	0
26/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.24900	1.32400	6.00480	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.95220	8.84410	1.20752	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.33100	1.27500	4.20736	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.87900	0.93100	5.91581	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.31000	1.25500	4.19847	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.90800	0.96100	5.83700	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.34800	1.29600	3.85757	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.84600	0.90200	6.61939	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.57900	0.62400	7.77202	0.00000	0.0000	0
26/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.53100	1.46800	4.11496	0.00000	0.0000	200
26/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.02630	9.91820	1.07816	0.00000	0.0000	0
26/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.91100	1.85100	3.13972	0.00000	0.0000	0
26/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.08500	1.13300	4.42396	0.00000	0.0000	0
26/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.89000	1.83000	3.17460	0.00000	0.0000	0
26/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.11400	1.16200	4.30880	0.00000	0.0000	0
26/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.93300	1.87200	3.15572	0.00000	0.0000	0
26/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.05700	1.10400	4.44655	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.79400	7.68310	1.42289	7.71950	7.7195	947
26/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.09533	0.07543	20.87486	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.65133	0.74233	13.97141	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.08849	0.07014	20.73681	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.69449	0.78704	13.32633	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.10283	0.08125	20.98609	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.60883	0.69815	14.67076	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.89770	7.78570	1.41813	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.47835	0.41221	13.82670	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.23105	0.27691	19.84852	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.45314	0.38973	13.99347	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.25584	0.30443	18.99234	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.50486	0.43597	13.64537	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.20756	0.25067	20.76990	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.00000	7.88670	1.41625	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
26/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.50680	0.45214	10.78532	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.38000	0.43864	15.43158	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.48634	0.43376	10.81137	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.40954	0.47026	14.82639	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.52825	0.47131	10.77899	0.00000	0.0000	0
26/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.35145	0.40781	16.03642	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.37020	12.23110	1.12448	12.26000	12.2600	55,609
26/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.62600	0.51900	17.09265	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.10600	0.13800	30.18868	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.59000	0.48700	17.45763	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.12000	0.15600	30.00000	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.66300	0.55300	16.59125	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.09300	0.12200	31.18280	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.29700	1.16100	10.48574	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	24,000
26/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.40000	0.48200	20.50000	0.00000	0.0000	0
26/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.27000	0.21300	21.11111	0.00000	0.0000	24,000
26/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.52610	12.38560	1.12166	0.00000	0.0000	1,420
26/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.24900	0.21100	15.26104	0.00000	0.0000	0
26/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.17300	1.27500	8.69565	0.00000	0.0000	0
26/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.24000	0.20300	15.41667	0.00000	0.0000	0
26/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.21400	1.31700	8.48435	0.00000	0.0000	0
26/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.25800	0.21800	15.50388	0.00000	0.0000	0
26/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.13200	1.23200	8.83392	0.00000	0.0000	0
26/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.25300	1.12800	9.97606	0.00000	0.0000	0
26/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.07700	0.09200	19.48052	0.00000	0.0000	6,000
26/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.67920	12.53740	1.11837	0.00000	0.0000	0
26/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.75000	0.67600	9.86667	0.00000	0.0000	0
26/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.52100	0.58900	13.05182	0.00000	0.0000	0
26/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.72800	0.65600	9.89011	0.00000	0.0000	0
26/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.54900	0.61900	12.75046	0.00000	0.0000	0
26/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.77200	0.69800	9.58549	0.00000	0.0000	0
26/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.49300	0.56100	13.79310	0.00000	0.0000	0
26/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09490	0.09280	2.21286	0.00000	0.0000	3,351
26/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00057	0.00039	31.57895	0.00000	0.0000	0
26/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01367	0.01559	14.04535	0.00000	0.0000	0
26/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00017	0.00010	41.17647	0.00000	0.0000	0
26/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02327	0.02530	8.72368	0.00000	0.0000	0
26/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00218	0.00151	30.73394	0.00000	0.0000	0
26/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00528	0.00671	27.08333	0.00000	0.0000	0
26/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09630	0.09410	2.28453	0.00000	0.0000	0
26/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00660	0.00514	22.12121	0.00000	0.0000	0
26/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00330	0.00404	22.42424	0.00000	0.0000	0
26/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00289	0.00217	24.91349	0.00000	0.0000	0
26/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00959	0.01107	15.43274	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
26/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01391	0.01186	14.73760	0.00000	0.0000	0
26/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00061	0.00076	24.59016	0.00000	0.0000	0
26/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09770	0.09550	2.25179	0.00000	0.0000	0
26/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00846	0.00706	16.54846	0.00000	0.0000	0
26/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00416	0.00496	19.23077	0.00000	0.0000	0
26/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00455	0.00374	17.80220	0.00000	0.0000	0
26/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01025	0.01164	13.56098	0.00000	0.0000	0
26/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01543	0.01350	12.50810	0.00000	0.0000	0
26/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00113	0.00140	23.89381	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.35120	10.24000	1.07427	10.32000	10.2500	45,080
26/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.23300	0.18700	19.74249	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.28200	0.34700	23.04965	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.21400	0.17100	20.09346	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.31300	0.38100	21.72524	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.25300	0.20300	19.76285	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.25200	0.31300	24.20635	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.22600	0.28200	24.77876	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.27700	0.22200	19.85560	0.00000	0.0000	1,000
26/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.60900	0.51500	15.43514	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.05800	0.07500	29.31034	0.00000	0.0000	1,000
26/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.78300	0.68000	13.15453	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.03200	0.04000	25.00000	0.00000	0.0000	1,000
26/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.92100	0.81400	11.61781	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	15,360
26/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.56700	0.47800	15.69665	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.06600	0.08800	33.33333	0.00000	0.0000	5,120
26/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.12200	0.15700	28.68852	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.42300	0.34700	17.96690	0.00000	0.0000	5,120
26/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.38000	0.45400	19.47368	0.00000	0.0000	0
26/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.18100	0.14400	20.44199	0.00000	0.0000	15,360
26/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.49510	10.38260	1.07193	0.00000	0.0000	1,250
26/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.33700	0.28700	14.83680	0.00000	0.0000	0
26/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.56700	0.63000	11.11111	0.00000	0.0000	0
26/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.31800	0.26900	15.40881	0.00000	0.0000	0
26/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.59800	0.66200	10.70234	0.00000	0.0000	0
26/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.32900	0.30500	7.29483	0.00000	0.0000	0
26/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.50900	0.59800	17.48527	0.00000	0.0000	0
26/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.10100	1.00100	9.08265	0.00000	0.0000	0
26/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.05600	0.06800	21.42857	0.00000	0.0000	10,200
26/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.63740	10.52390	1.06699	10.55900	10.5580	8,000
26/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.63000	0.55300	12.22222	0.00000	0.0000	0
26/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.38300	0.41900	9.39948	0.00000	0.0000	0
26/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.60600	0.53100	12.37624	0.00000	0.0000	0
26/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.40900	0.44700	9.29095	0.00000	0.0000	0
26/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.65500	0.57600	12.06107	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
26/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.35800	0.39200	9.49721	0.00000	0.0000	0
26/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.98840	10.86840	1.09206	0.00000	0.0000	500
26/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.68300	0.60400	11.56662	0.00000	0.0000	0
26/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.18800	1.22900	3.45118	0.00000	0.0000	0
26/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.66900	0.59100	11.65919	0.00000	0.0000	0
26/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.22400	1.26600	3.43137	0.00000	0.0000	0
26/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.69800	0.61800	11.46132	0.00000	0.0000	0
26/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.15300	1.19300	3.46921	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.05970	8.01330	0.57570	0.00000	0.0000	22,831
26/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.45400	0.41400	8.81057	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.04400	0.05100	15.90909	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.41400	0.37500	9.42029	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.49700	0.45400	8.65191	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.08770	8.04130	0.57371	0.00000	0.0000	2,636
26/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.22600	0.20700	8.40708	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.37500	0.40200	7.20000	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.20900	0.19100	8.61244	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.40800	0.43600	6.86275	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.24300	0.22300	8.23045	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.34200	0.36800	7.60234	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.11820	8.07100	0.58141	0.00000	0.0000	100
26/03/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.37300	0.34900	6.43432	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.34400	0.36700	6.68605	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.35200	0.32900	6.53409	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.37300	0.39700	6.43432	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.39700	0.37000	6.80101	0.00000	0.0000	0
26/03/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.31800	0.33800	6.28931	0.00000	0.0000	0
26/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.15450	9.11520	0.42930	0.00000	0.0000	0
26/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.13100	2.09000	1.92398	0.00000	0.0000	0
26/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27700	0.27500	0.72202	0.00000	0.0000	0
26/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.09300	2.05200	1.95891	0.00000	0.0000	0
26/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28900	0.28700	0.69204	0.00000	0.0000	0
26/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.17400	2.13300	1.88592	0.00000	0.0000	0
26/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.27000	0.26800	0.74074	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.77260	7.73700	0.45802	0.00000	0.0000	10
26/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.07500	0.06500	13.33333	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.45200	0.47800	5.75221	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.06700	0.05800	13.43284	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.49400	0.52100	5.46559	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.08400	0.07300	13.09524	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.41100	0.43600	6.08273	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.85960	7.82360	0.45804	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.33600	0.30800	8.33333	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
26/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.18500	0.19300	4.32432	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.30800	0.28200	8.44156	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.20700	0.21700	4.83092	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.36500	0.33600	7.94521	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.16400	0.17100	4.26829	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.94420	7.90780	0.45820	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.39500	0.37000	6.32911	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.25400	0.26600	4.72441	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.37000	0.34600	6.48649	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.27900	0.29200	4.65950	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.42200	0.39600	6.16114	0.00000	0.0000	0
26/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.23100	0.24200	4.76190	0.00000	0.0000	0
26/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.00140	0.00000	100.00000	0.00000	0.0000	0
26/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.16410	0.20500	24.92383	0.00000	0.0000	100,000
26/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.00490	0.00250	48.97959	0.00000	0.0000	12,500
26/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.05770	0.03680	36.22184	0.00000	0.0000	12,500
26/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.10470	0.08000	23.59121	0.00000	0.0000	5,670
26/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.09810	0.10120	3.16004	0.00000	0.0000	8,000
26/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10520	0.10510	0.09506	0.00000	0.0000	8,000
26/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.08450	0.07890	6.62722	0.00000	0.0000	16,000
26/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.04340	0.03950	8.98618	0.00000	0.0000	16,000
26/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.59190	8.50440	1.01840	0.00000	0.0000	27,619
26/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.10100	0.08500	15.84158	0.00000	0.0000	0
26/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.60900	0.68100	11.82266	0.00000	0.0000	0
26/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.09200	0.07800	15.21739	0.00000	0.0000	0
26/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.65000	0.72400	11.38462	0.00000	0.0000	0
26/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.11000	0.09200	16.36364	0.00000	0.0000	0
26/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.56800	0.63800	12.32394	0.00000	0.0000	0
26/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.71800	8.62900	1.02088	0.00000	0.0000	50
26/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.36300	0.33300	8.26446	0.00000	0.0000	0
26/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.39500	0.45400	14.93671	0.00000	0.0000	0
26/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.34500	0.31600	8.40580	0.00000	0.0000	0
26/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.42700	0.48700	14.05152	0.00000	0.0000	0
26/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.38300	0.35100	8.35509	0.00000	0.0000	0
26/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.36500	0.42200	15.61644	0.00000	0.0000	0
26/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.84400	8.75400	1.01764	0.00000	0.0000	0
26/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.62800	0.59400	5.41401	0.00000	0.0000	0
26/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.29000	0.34600	19.31034	0.00000	0.0000	0
26/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.60200	0.57000	5.31561	0.00000	0.0000	0
26/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.31400	0.37200	18.47134	0.00000	0.0000	0
26/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.65400	0.61800	5.50459	0.00000	0.0000	0
26/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.26600	0.32000	20.30075	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.32360	6.28090	0.67525	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.14000	0.11500	17.85714	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.11600	0.13400	15.51724	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
26/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.11900	0.09600	19.32773	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.14500	0.16500	13.79310	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.17000	0.14100	17.05882	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.09600	0.11000	14.58333	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.38120	6.33800	0.67699	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.30400	0.27400	9.86842	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.16600	0.17900	7.83133	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.27500	0.24700	10.18182	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.18700	0.20200	8.02139	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.33400	0.30300	9.28144	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.14600	0.15800	8.21918	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.42370	6.38010	0.67874	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.34500	0.31800	7.82609	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.25900	0.27500	6.17761	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.32000	0.29400	8.12500	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.28400	0.30100	5.98592	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.37200	0.34300	7.79570	0.00000	0.0000	0
26/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.23600	0.25000	5.93220	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.23400	1.21450	1.58023	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.09200	0.07530	18.15217	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00800	0.01080	35.00000	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05570	0.04310	22.62118	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02170	0.02860	31.79724	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.13740	0.11750	14.48326	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00340	0.00300	11.76471	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.24990	1.23020	1.57613	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.07700	0.06520	15.32468	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.03790	0.04580	20.84433	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.05430	0.04540	16.39042	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.06520	0.07600	16.56442	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10880	0.09370	13.87868	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01970	0.02430	23.35025	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.26610	1.24610	1.57965	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.09130	0.08000	12.37678	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.05320	0.06190	16.35338	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06970	0.06070	12.91248	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.08160	0.09260	13.48039	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.11980	0.10580	11.68614	0.00000	0.0000	0
26/03/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.03170	0.03770	18.92744	0.00000	0.0000	0

Future Open Interest	593,875
Option Open Interest	293,234
Total	887,109