



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 30/03/2012

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
30/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.84360	7.76170	1.04416	7.78750	7.7497	198,729
30/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.62600	0.55100	11.98083	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.58200	0.51000	12.37113	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.03800	0.04800	26.31579	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.67000	0.59400	11.34328	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.02600	0.03200	23.07692	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.14300	0.12100	15.38462	0.00000	0.0000	20,100
30/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.39900	0.45900	15.03759	0.00000	0.0000	132
30/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.09900	1.01800	7.37034	0.00000	0.0000	4,850
30/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.07400	0.06400	13.51351	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.73000	0.80200	9.86301	0.00000	0.0000	100
30/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.86600	0.93900	8.42956	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.95800	1.03200	7.72443	0.00000	0.0000	132
30/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.85600	0.77600	9.34579	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	2,000
30/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.42200	0.36400	13.74408	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.07800	0.10200	30.76923	0.00000	0.0000	14,000
30/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.17000	0.14400	15.29412	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.32600	0.38200	17.17791	0.00000	0.0000	2,000
30/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.12000	0.10200	15.00000	0.00000	0.0000	10,000
30/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.47600	0.54000	13.44538	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.27000	0.22700	15.92593	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.17600	0.21500	22.15909	0.00000	0.0000	5,000
30/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.05100	1.12700	7.23121	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	5,000
30/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.29700	0.25100	15.48822	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.15300	0.18900	23.52941	0.00000	0.0000	10,000
30/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.43400	1.51200	5.43933	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.08700	0.07400	14.94253	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
30/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.64300	0.71200	10.73095	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.80800	0.72900	9.77723	0.00000	0.0000	0
30/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	20,100
30/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.13100	0.16400	25.19084	0.00000	0.0000	100
30/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.32500	0.27600	15.07692	0.00000	0.0000	6,700
30/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.94830	7.86550	1.04173	7.86410	7.8641	11,500
30/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.81600	0.74400	8.82353	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.06800	0.07900	16.17647	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.77500	0.70500	9.03226	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.07700	0.09000	16.88312	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.85700	0.78500	8.40140	0.00000	0.0000	16,000
30/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.05900	0.07000	18.64407	0.00000	0.0000	9,200
30/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.08700	0.10200	17.24138	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.73500	0.66700	9.25170	0.00000	0.0000	37,000
30/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.27100	1.34200	5.58615	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.11900	0.10700	10.08403	0.00000	0.0000	360
30/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.37500	0.33800	9.86667	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.32700	0.37300	14.06728	0.00000	0.0000	360
30/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.18400	0.16600	9.78261	0.00000	0.0000	2,000
30/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.83600	0.90100	7.77512	0.00000	0.0000	4,000
30/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.36200	1.43400	5.28634	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.11000	0.09900	10.00000	0.00000	0.0000	5,500
30/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.00500	1.07300	6.76617	0.00000	0.0000	1,500
30/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.15300	0.13800	9.80392	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.46900	0.42400	9.59488	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.22100	0.25900	17.19457	0.00000	0.0000	2,500
30/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.67400	0.73600	9.19881	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.22200	0.20100	9.45946	0.00000	0.0000	2,500
30/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.30200	0.27300	9.60265	0.00000	0.0000	0
30/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.45400	0.50800	11.89427	0.00000	0.0000	2,000
30/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.05170	7.96710	1.05071	7.96720	7.9672	12,186
30/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.60900	0.56200	7.71757	0.00000	0.0000	0
30/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.25700	0.29500	14.78599	0.00000	0.0000	0
30/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.58300	0.53900	7.54717	0.00000	0.0000	0
30/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.28100	0.32200	14.59075	0.00000	0.0000	0
30/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.63500	0.58700	7.55906	0.00000	0.0000	0
30/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.23300	0.27000	15.87983	0.00000	0.0000	0
30/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.42200	0.47000	11.37441	0.00000	0.0000	540
30/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.47400	0.43700	7.80591	0.00000	0.0000	300
30/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.25600	1.32600	5.57325	0.00000	0.0000	0
30/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.20800	0.19300	7.21154	0.00000	0.0000	540
30/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.16590	8.07860	1.06908	0.00000	0.0000	8,562
30/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.63800	0.59700	6.42633	0.00000	0.0000	0
30/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.42200	0.46800	10.90047	0.00000	0.0000	0
30/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.61700	0.57800	6.32091	0.00000	0.0000	0

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30/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.45100	0.49900	10.64302	0.00000	0.0000	0
30/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.65900	0.61700	6.37329	0.00000	0.0000	0
30/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.39300	0.43800	11.45038	0.00000	0.0000	0
30/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.24900	1.31700	5.44436	0.00000	0.0000	0
30/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.31500	0.29600	6.03175	0.00000	0.0000	180
30/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.57900	0.54100	6.56304	0.00000	0.0000	0
30/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.51300	0.56200	9.55166	0.00000	0.0000	180
30/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.35310	8.26580	1.04512	0.00000	0.0000	659
30/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.58700	0.56100	4.42930	0.00000	0.0000	0
30/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.21200	1.27300	5.03300	0.00000	0.0000	0
30/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.57500	0.54900	4.52174	0.00000	0.0000	0
30/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.25000	1.31100	4.88000	0.00000	0.0000	0
30/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.59900	0.57200	4.50751	0.00000	0.0000	0
30/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.17400	1.23400	5.11073	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.00820	8.92790	0.89141	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.29700	1.26000	2.85274	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.78900	0.83200	5.44994	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.27900	1.24000	3.04926	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.82100	0.86200	4.99391	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.31600	1.28100	2.65957	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.75800	0.80300	5.93668	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.50600	0.53500	5.73123	0.00000	0.0000	0
30/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.51400	1.46300	3.36856	0.00000	0.0000	200
30/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.08230	10.00200	0.79645	0.00000	0.0000	0
30/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.87600	1.83000	2.45203	0.00000	0.0000	0
30/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.99400	1.02800	3.42052	0.00000	0.0000	0
30/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.85400	1.80800	2.48112	0.00000	0.0000	0
30/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.02200	1.05600	3.32681	0.00000	0.0000	0
30/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.89800	1.85100	2.47629	0.00000	0.0000	0
30/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.96600	0.99900	3.41615	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.84360	7.76170	1.04416	0.00000	0.0000	882
30/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.09373	0.07988	14.77649	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.60013	0.66818	11.33921	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.08663	0.07389	14.70622	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.64303	0.71219	10.75533	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.10155	0.08649	14.83013	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.55795	0.62479	11.97957	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.94830	7.86550	1.04173	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.49518	0.44784	9.56016	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.19728	0.23274	17.97445	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.46846	0.42331	9.63796	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.22056	0.25821	17.07018	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.52329	0.47372	9.47276	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.17539	0.20862	18.94635	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.05170	7.96710	1.05071	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
30/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.52608	0.48610	7.59960	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.34758	0.39220	12.83733	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.50464	0.46632	7.59353	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.37614	0.42242	12.30393	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.54856	0.50686	7.60172	0.00000	0.0000	0
30/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.32006	0.36296	13.40374	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.46410	12.39280	0.57204	12.41800	12.4180	61,858
30/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.68500	0.63500	7.29927	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.07100	0.09200	29.57746	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.64700	0.59800	7.57342	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.08300	0.10500	26.50602	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.72900	0.67200	7.81893	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.06500	0.07900	21.53846	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.38500	1.31600	4.98195	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	24,000
30/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.33100	0.37600	13.59517	0.00000	0.0000	0
30/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.29500	0.26900	8.81356	0.00000	0.0000	24,000
30/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.62290	12.55100	0.56960	0.00000	0.0000	1,413
30/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.26700	0.24800	7.11610	0.00000	0.0000	0
30/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.09400	1.14700	4.84461	0.00000	0.0000	0
30/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.25800	0.23900	7.36434	0.00000	0.0000	0
30/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.13500	1.18800	4.66960	0.00000	0.0000	0
30/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.27700	0.25700	7.22022	0.00000	0.0000	0
30/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.05400	1.10600	4.93359	0.00000	0.0000	0
30/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.33100	1.26900	4.65815	0.00000	0.0000	0
30/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.05800	0.06800	17.24138	0.00000	0.0000	6,000
30/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.77950	12.70550	0.57905	0.00000	0.0000	0
30/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.79300	0.75500	4.79193	0.00000	0.0000	0
30/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.46400	0.50000	7.75862	0.00000	0.0000	0
30/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.76900	0.73200	4.81144	0.00000	0.0000	0
30/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.49000	0.52700	7.55102	0.00000	0.0000	0
30/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.81700	0.77800	4.77356	0.00000	0.0000	0
30/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.43800	0.47300	7.99087	0.00000	0.0000	0
30/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09540	0.09440	1.04822	0.00000	0.0000	3,351
30/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00056	0.00049	12.50000	0.00000	0.0000	0
30/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01316	0.01409	7.06687	0.00000	0.0000	0
30/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00015	0.00013	13.33333	0.00000	0.0000	0
30/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02275	0.02373	4.30769	0.00000	0.0000	0
30/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00223	0.00195	12.55605	0.00000	0.0000	0
30/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00483	0.00555	14.90683	0.00000	0.0000	0
30/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09680	0.09580	1.03306	0.00000	0.0000	0
30/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00655	0.00597	8.85496	0.00000	0.0000	0
30/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00275	0.00317	15.27273	0.00000	0.0000	0
30/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00272	0.00248	8.82353	0.00000	0.0000	0
30/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00892	0.00968	8.52018	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
30/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01419	0.01328	6.41297	0.00000	0.0000	0
30/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00039	0.00048	23.07692	0.00000	0.0000	0
30/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09820	0.09720	1.01833	0.00000	0.0000	0
30/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00850	0.00792	6.82353	0.00000	0.0000	0
30/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00370	0.00412	11.35135	0.00000	0.0000	0
30/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00447	0.00417	6.71141	0.00000	0.0000	0
30/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00967	0.01037	7.23888	0.00000	0.0000	0
30/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01571	0.01484	5.53787	0.00000	0.0000	0
30/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00091	0.00104	14.28571	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.41490	10.33910	0.72780	10.36510	10.3651	46,075
30/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.24600	0.21900	10.97561	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.23100	0.28000	21.21212	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.22600	0.20100	11.06195	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.26100	0.31200	19.54023	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.27100	0.23900	11.80812	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.20600	0.25000	21.35922	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.18200	0.22300	22.52747	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.29700	0.26200	11.78451	0.00000	0.0000	1,000
30/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.65400	0.59200	9.48012	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.03900	0.05300	35.89744	0.00000	0.0000	1,000
30/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.83600	0.76800	8.13397	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.02100	0.02900	38.09524	0.00000	0.0000	1,000
30/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.97800	0.90600	7.36196	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	15,360
30/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.61100	0.55000	9.98363	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.04600	0.06100	32.60870	0.00000	0.0000	5,120
30/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.08900	0.11700	31.46067	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.45400	0.40600	10.57269	0.00000	0.0000	5,120
30/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.32500	0.38000	16.92308	0.00000	0.0000	0
30/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.19000	0.16900	11.05263	0.00000	0.0000	15,360
30/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.55970	10.48390	0.71782	0.00000	0.0000	1,250
30/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.35900	0.32400	9.74930	0.00000	0.0000	0
30/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.52500	0.56600	7.80952	0.00000	0.0000	0
30/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.33900	0.30500	10.02950	0.00000	0.0000	0
30/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.55500	0.59700	7.56757	0.00000	0.0000	0
30/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.35200	0.34400	2.27273	0.00000	0.0000	0
30/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.46800	0.53600	14.52991	0.00000	0.0000	0
30/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.15500	1.08700	5.88745	0.00000	0.0000	0
30/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.04500	0.05300	17.77778	0.00000	0.0000	10,200
30/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.70340	10.62530	0.72967	0.00000	0.0000	8,000
30/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.64500	0.60800	5.73643	0.00000	0.0000	0
30/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.33200	0.37300	12.34940	0.00000	0.0000	0
30/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.62000	0.58400	5.80645	0.00000	0.0000	0
30/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.35700	0.39900	11.76471	0.00000	0.0000	0
30/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.67100	0.63200	5.81222	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
30/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.30800	0.34700	12.66234	0.00000	0.0000	0
30/03/2012	€ / R 2013/12/13			Foreign Exchange Future	11.05570	10.97470	0.73265	0.00000	0.0000	500
30/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.66300	0.64400	2.86576	0.00000	0.0000	0
30/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.10000	1.16200	5.63636	0.00000	0.0000	0
30/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.64800	0.63000	2.77778	0.00000	0.0000	0
30/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.13500	1.19800	5.55066	0.00000	0.0000	0
30/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.67700	0.65800	2.80650	0.00000	0.0000	0
30/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.06400	1.12600	5.82707	0.00000	0.0000	0
30/03/2012	AUS / R 2012/06/18			Foreign Exchange Future	8.02700	7.97320	0.67024	7.99660	7.9966	22,825
30/03/2012	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.42100	0.37700	10.45131	0.00000	0.0000	0
30/03/2012	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.04400	0.05400	22.72727	0.00000	0.0000	0
30/03/2012	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.38100	0.33900	11.02362	0.00000	0.0000	0
30/03/2012	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.05400	0.06600	22.22222	0.00000	0.0000	0
30/03/2012	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.46200	0.41600	9.95671	0.00000	0.0000	0
30/03/2012	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.03500	0.04300	22.85714	0.00000	0.0000	0
30/03/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.05840	8.00470	0.66639	0.00000	0.0000	2,636
30/03/2012	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.20600	0.18700	9.22330	0.00000	0.0000	0
30/03/2012	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.38400	0.41900	9.11458	0.00000	0.0000	0
30/03/2012	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.19100	0.17300	9.42408	0.00000	0.0000	0
30/03/2012	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.41900	0.45500	8.59189	0.00000	0.0000	0
30/03/2012	AUS / R 2012/09/17	8.19	C	Foreign Exchange Future	0.22300	0.20300	8.96861	0.00000	0.0000	0
30/03/2012	AUS / R 2012/09/17	8.19	P	Foreign Exchange Future	0.35100	0.38500	9.68661	0.00000	0.0000	0
30/03/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.09250	8.03890	0.66234	0.00000	0.0000	100
30/03/2012	AUS / R 2012/12/14	8.09	C	Foreign Exchange Future	0.34800	0.32300	7.18391	0.00000	0.0000	0
30/03/2012	AUS / R 2012/12/14	8.09	P	Foreign Exchange Future	0.34500	0.37300	8.11594	0.00000	0.0000	0
30/03/2012	AUS / R 2012/12/14	8.14	C	Foreign Exchange Future	0.32700	0.30400	7.03364	0.00000	0.0000	0
30/03/2012	AUS / R 2012/12/14	8.14	P	Foreign Exchange Future	0.37400	0.40400	8.02139	0.00000	0.0000	0
30/03/2012	AUS / R 2012/12/14	8.04	C	Foreign Exchange Future	0.37100	0.34300	7.54717	0.00000	0.0000	0
30/03/2012	AUS / R 2012/12/14	8.04	P	Foreign Exchange Future	0.31800	0.34300	7.86164	0.00000	0.0000	0
30/03/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.16330	9.12130	0.45835	0.00000	0.0000	0
30/03/2012	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	2.13000	2.09000	1.87793	0.00000	0.0000	0
30/03/2012	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26700	0.26900	0.74906	0.00000	0.0000	0
30/03/2012	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	2.09100	2.05100	1.91296	0.00000	0.0000	0
30/03/2012	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.27800	0.28000	0.71942	0.00000	0.0000	0
30/03/2012	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	2.17300	2.13300	1.84077	0.00000	0.0000	0
30/03/2012	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26000	0.26200	0.76923	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.83870	7.75370	1.08436	0.00000	0.0000	10
30/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.08000	0.06200	22.50000	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.39100	0.45800	17.13555	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.07100	0.05500	22.53521	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.43200	0.50100	15.97222	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.09000	0.07000	22.22222	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.35100	0.41600	18.51852	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.92680	7.84120	1.07988	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.36200	0.31000	14.36464	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
30/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.14400	0.17800	23.61111	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.33200	0.28400	14.45783	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.16400	0.20200	23.17073	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.39300	0.33800	13.99491	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.12500	0.15600	24.80000	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.01290	7.92570	1.08825	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.42200	0.37200	11.84834	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.21300	0.25000	17.37089	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.39500	0.34800	11.89873	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.23600	0.27600	16.94915	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.45000	0.39800	11.55556	0.00000	0.0000	0
30/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.19100	0.22600	18.32461	0.00000	0.0000	0
30/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.14540	0.17640	21.32050	0.00000	0.0000	0
30/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.05890	0.04330	26.48557	0.00000	0.0000	12,500
30/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.11200	0.09190	17.94643	0.00000	0.0000	5,670
30/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.14850	0.17240	16.09428	0.00000	0.0000	8,000
30/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.05540	0.03100	44.04332	0.00000	0.0000	8,000
30/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.08670	0.11500	32.64129	0.00000	0.0000	16,000
30/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.02240	0.01670	25.44643	0.00000	0.0000	16,000
30/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.65390	8.59720	0.65520	0.00000	0.0000	31,419
30/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.10900	0.09400	13.76147	0.00000	0.0000	0
30/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.55500	0.59700	7.56757	0.00000	0.0000	0
30/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.10000	0.08600	14.00000	0.00000	0.0000	0
30/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.59600	0.63900	7.21477	0.00000	0.0000	0
30/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.11900	0.10300	13.44538	0.00000	0.0000	0
30/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.51500	0.55600	7.96117	0.00000	0.0000	0
30/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.78070	8.72390	0.64687	0.00000	0.0000	50
30/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.39100	0.35900	8.18414	0.00000	0.0000	0
30/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.36000	0.38500	6.94444	0.00000	0.0000	0
30/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.37100	0.34000	8.35580	0.00000	0.0000	0
30/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.39000	0.41600	6.66667	0.00000	0.0000	0
30/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.41200	0.37900	8.00971	0.00000	0.0000	0
30/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.33100	0.35500	7.25076	0.00000	0.0000	0
30/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.90780	8.84930	0.65673	0.00000	0.0000	0
30/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.67000	0.63000	5.97015	0.00000	0.0000	0
30/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.26800	0.28600	6.71642	0.00000	0.0000	0
30/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.64400	0.60500	6.05590	0.00000	0.0000	0
30/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.29200	0.31100	6.50685	0.00000	0.0000	0
30/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.69700	0.65700	5.73888	0.00000	0.0000	0
30/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.24500	0.26300	7.34694	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.34910	6.32800	0.33233	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.15000	0.13400	10.66667	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.10100	0.10600	4.95050	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
30/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.12200	0.11200	8.19672	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.12300	0.13400	8.94309	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.18000	0.16400	8.88889	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.08100	0.08600	6.17284	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.40670	6.38570	0.32778	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.31600	0.29800	5.69620	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.15200	0.15500	1.97368	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.28700	0.27000	5.92334	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.17300	0.17700	2.31214	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.34700	0.32800	5.47550	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.13300	0.13500	1.50376	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.45090	6.42870	0.34414	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.35700	0.34100	4.48179	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.24300	0.25000	2.88066	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.33100	0.31500	4.83384	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.26700	0.27400	2.62172	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.38400	0.36800	4.16667	0.00000	0.0000	0
30/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.22000	0.22700	3.18182	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.24210	1.23050	0.93390	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.09780	0.08790	10.12270	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00570	0.00740	29.82456	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05930	0.05200	12.31029	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01720	0.02150	25.00000	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.14450	0.13340	7.68166	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00240	0.00290	20.83333	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.25790	1.24600	0.94602	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.08000	0.07310	8.62500	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.03290	0.03790	15.19757	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.05590	0.05090	8.94454	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.05880	0.06570	11.73469	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.11350	0.10420	8.19383	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01640	0.01900	15.85366	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.27400	1.26190	0.94976	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.09410	0.08750	7.01382	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.04810	0.05360	11.43451	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.07160	0.06650	7.12291	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.07560	0.08260	9.25926	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.12400	0.11540	6.93548	0.00000	0.0000	0
30/03/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.02800	0.03150	12.50000	0.00000	0.0000	0

Future Open Interest	478,175
Option Open Interest	293,234
Total	771,409