



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 03/04/2012

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
03/04/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.73350	7.76260	0.37628	7.78250	7.7224	190,437
03/04/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.52500	0.54800	4.38095	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.48300	0.50500	4.55487	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.56700	0.59200	4.40917	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.11100	0.11000	0.90090	0.00000	0.0000	20,100
03/04/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.47800	0.44700	6.48536	0.00000	0.0000	132
03/04/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.99000	1.01800	2.82828	0.00000	0.0000	4,850
03/04/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.82500	0.79300	3.87879	0.00000	0.0000	100
03/04/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.96300	0.93200	3.21911	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.05700	1.02600	2.93283	0.00000	0.0000	132
03/04/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.74800	0.77500	3.60963	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	2,000
03/04/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.34100	0.35600	4.39883	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.10800	0.09300	13.88889	0.00000	0.0000	14,000
03/04/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.13300	0.13300	0.00000	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.40000	0.37000	7.50000	0.00000	0.0000	2,000
03/04/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.09300	0.09200	1.07527	0.00000	0.0000	10,000
03/04/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.56000	0.52900	5.53571	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.21000	0.21500	2.38095	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.22700	0.20200	11.01322	0.00000	0.0000	5,000
03/04/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.15200	1.12100	2.69097	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	5,000
03/04/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.23300	0.23900	2.57511	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.20000	0.17600	12.00000	0.00000	0.0000	10,000
03/04/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.53900	1.50800	2.01429	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.06700	0.06500	2.98507	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
03/04/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.73400	0.70200	4.35967	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.70100	0.72800	3.85164	0.00000	0.0000	0
03/04/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	20,100
03/04/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.17400	0.15200	12.64368	0.00000	0.0000	100
03/04/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.25700	0.26500	3.11284	0.00000	0.0000	6,700
03/04/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.83720	7.86610	0.36875	7.87000	7.8240	10,923
03/04/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.72100	0.74200	2.91262	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.08400	0.07600	9.52381	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.68200	0.70200	2.93255	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.09500	0.08600	9.47368	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.76000	0.78200	2.89474	0.00000	0.0000	16,000
03/04/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	9,200
03/04/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.10800	0.09700	10.18519	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.64500	0.66300	2.79070	0.00000	0.0000	37,000
03/04/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.36600	1.33500	2.26940	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.10300	0.10100	1.94175	0.00000	0.0000	360
03/04/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.32600	0.32700	0.30675	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.38900	0.36100	7.19794	0.00000	0.0000	360
03/04/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.16000	0.15700	1.87500	0.00000	0.0000	2,000
03/04/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.92300	0.89100	3.46696	0.00000	0.0000	4,000
03/04/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.45900	1.42700	2.19328	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.09600	0.09300	3.12500	0.00000	0.0000	5,500
03/04/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.09600	1.06400	2.91971	0.00000	0.0000	1,500
03/04/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.13300	0.13000	2.25564	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.40700	0.41300	1.47420	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.27000	0.24700	8.51852	0.00000	0.0000	2,500
03/04/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.75600	0.72500	4.10053	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.19300	0.19100	1.03627	0.00000	0.0000	2,500
03/04/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.26200	0.26100	0.38168	0.00000	0.0000	0
03/04/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.52500	0.49500	5.71429	0.00000	0.0000	2,000
03/04/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.93860	7.96790	0.36908	0.00000	0.0000	18,686
03/04/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.54700	0.55400	1.27971	0.00000	0.0000	0
03/04/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.30800	0.28600	7.14286	0.00000	0.0000	0
03/04/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.52400	0.53000	1.14504	0.00000	0.0000	0
03/04/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.33500	0.31200	6.86567	0.00000	0.0000	0
03/04/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.57100	0.57900	1.40105	0.00000	0.0000	0
03/04/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.28200	0.26100	7.44681	0.00000	0.0000	0
03/04/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.48700	0.45900	5.74949	0.00000	0.0000	540
03/04/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.42600	0.42700	0.23474	0.00000	0.0000	300
03/04/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.35000	1.31800	2.37037	0.00000	0.0000	0
03/04/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.18900	0.18600	1.58730	0.00000	0.0000	540
03/04/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.05060	8.07540	0.30805	0.00000	0.0000	8,562
03/04/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.58300	0.58200	0.17153	0.00000	0.0000	0
03/04/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.48200	0.45700	5.18672	0.00000	0.0000	0
03/04/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.56500	0.56200	0.53097	0.00000	0.0000	0

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03/04/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.51400	0.48700	5.25292	0.00000	0.0000	0
03/04/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.60300	0.60200	0.16584	0.00000	0.0000	0
03/04/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.45200	0.42700	5.53097	0.00000	0.0000	0
03/04/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.33900	1.30800	2.31516	0.00000	0.0000	0
03/04/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.29000	0.28300	2.41379	0.00000	0.0000	180
03/04/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.52900	0.52700	0.37807	0.00000	0.0000	0
03/04/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.57800	0.55200	4.49827	0.00000	0.0000	180
03/04/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.23730	8.26460	0.33142	0.00000	0.0000	659
03/04/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.54900	0.54800	0.18215	0.00000	0.0000	0
03/04/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.29000	1.26100	2.24806	0.00000	0.0000	0
03/04/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.53800	0.53600	0.37175	0.00000	0.0000	0
03/04/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.32900	1.29900	2.25734	0.00000	0.0000	0
03/04/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.56100	0.55900	0.35651	0.00000	0.0000	0
03/04/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.25200	1.22200	2.39617	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.90120	8.93120	0.33703	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.24900	1.25400	0.40032	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.84800	0.82300	2.94811	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.22800	1.23400	0.48860	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.87700	0.85300	2.73660	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.27000	1.27200	0.15748	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.81900	0.79100	3.41880	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.54600	0.52800	3.29670	0.00000	0.0000	0
03/04/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.44700	1.45900	0.82930	0.00000	0.0000	200
03/04/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.97530	10.00530	0.30074	0.00000	0.0000	0
03/04/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.81200	1.81500	0.16556	0.00000	0.0000	0
03/04/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.03700	1.01000	2.60366	0.00000	0.0000	0
03/04/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.79100	1.79300	0.11167	0.00000	0.0000	0
03/04/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.06600	1.03800	2.62664	0.00000	0.0000	0
03/04/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.83400	1.83700	0.16358	0.00000	0.0000	0
03/04/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.00900	0.98200	2.67592	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.73350	7.76260	0.37628	0.00000	0.0000	830
03/04/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.07292	0.07101	2.61931	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.68942	0.65841	4.49798	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.06742	0.06547	2.89232	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.73392	0.70287	4.23071	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.07900	0.07717	2.31646	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.64550	0.61457	4.79163	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.83720	7.86610	0.36875	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.43100	0.43799	1.62181	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.24420	0.22229	8.97215	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.40728	0.41290	1.37989	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.27048	0.24720	8.60692	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.45607	0.46447	1.84182	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.21927	0.19877	9.34920	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.93860	7.96790	0.36908	0.00000	0.0000	0

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03/04/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.47263	0.47647	0.81247	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.40723	0.38177	6.25200	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.45347	0.45647	0.66157	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.43807	0.41177	6.00361	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.49275	0.49748	0.95992	0.00000	0.0000	0
03/04/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.37735	0.35278	6.51120	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18			Foreign Exchange Future	12.38030	12.39070	0.08400	12.42020	12.4202	64,057
03/04/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.61800	0.62300	0.80906	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.08800	0.08200	6.81818	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.58200	0.58600	0.68729	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.10200	0.09500	6.86275	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.65600	0.66100	0.76220	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.30100	1.31200	0.84550	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	24,000
03/04/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.37700	0.36200	3.97878	0.00000	0.0000	0
03/04/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.25700	0.25300	1.55642	0.00000	0.0000	24,000
03/04/2012	£ / R 2012/09/17			Foreign Exchange Future	12.53890	12.54840	0.07576	0.00000	0.0000	1,413
03/04/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.23900	0.23200	2.92887	0.00000	0.0000	0
03/04/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.15000	1.13400	1.39130	0.00000	0.0000	0
03/04/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.23000	0.22400	2.60870	0.00000	0.0000	0
03/04/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.19100	1.17600	1.25945	0.00000	0.0000	0
03/04/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.24800	0.24200	2.41935	0.00000	0.0000	0
03/04/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.10900	1.09400	1.35257	0.00000	0.0000	0
03/04/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.25300	1.26400	0.87789	0.00000	0.0000	0
03/04/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.06400	0.06600	3.12500	0.00000	0.0000	6,000
03/04/2012	£ / R 2012/12/14			Foreign Exchange Future	12.69330	12.70420	0.08587	0.00000	0.0000	0
03/04/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.74800	0.74700	0.13369	0.00000	0.0000	0
03/04/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.50500	0.49300	2.37624	0.00000	0.0000	0
03/04/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.72500	0.72500	0.00000	0.00000	0.0000	0
03/04/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.53200	0.52100	2.06767	0.00000	0.0000	0
03/04/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.77000	0.77000	0.00000	0.00000	0.0000	0
03/04/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.47700	0.46600	2.30608	0.00000	0.0000	0
03/04/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09420	0.09440	0.21231	0.09500	0.0950	3,351
03/04/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00046	0.00044	4.34783	0.00000	0.0000	0
03/04/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01426	0.01404	1.54278	0.00000	0.0000	0
03/04/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00012	0.00012	0.00000	0.00000	0.0000	0
03/04/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02392	0.02372	0.83612	0.00000	0.0000	0
03/04/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00186	0.00184	1.07527	0.00000	0.0000	0
03/04/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00566	0.00544	3.88693	0.00000	0.0000	0
03/04/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09560	0.09580	0.20921	0.00000	0.0000	0
03/04/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00578	0.00582	0.69204	0.00000	0.0000	0
03/04/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00318	0.00302	5.03145	0.00000	0.0000	0
03/04/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00238	0.00234	1.68067	0.00000	0.0000	0
03/04/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00978	0.00954	2.45399	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
03/04/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01307	0.01325	1.37720	0.00000	0.0000	0
03/04/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00047	0.00045	4.25532	0.00000	0.0000	0
03/04/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09700	0.09720	0.20619	0.00000	0.0000	0
03/04/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00774	0.00777	0.38760	0.00000	0.0000	0
03/04/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00414	0.00397	4.10628	0.00000	0.0000	0
03/04/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00406	0.00401	1.23153	0.00000	0.0000	0
03/04/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01046	0.01021	2.39006	0.00000	0.0000	0
03/04/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01463	0.01478	1.02529	0.00000	0.0000	0
03/04/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00103	0.00098	4.85437	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18			Foreign Exchange Future	10.28840	10.36060	0.70176	10.35700	10.2965	47,074
03/04/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.19100	0.21100	10.47120	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.30300	0.25000	17.49175	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.17500	0.19200	9.71429	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.33700	0.28100	16.61721	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.20900	0.23200	11.00478	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.27100	0.22100	18.45018	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.24300	0.19600	19.34156	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.23100	0.25700	11.25541	0.00000	0.0000	1,000
03/04/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.54700	0.60400	10.42048	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.05900	0.04300	27.11864	0.00000	0.0000	1,000
03/04/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.72000	0.78400	8.88889	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.03200	0.02300	28.12500	0.00000	0.0000	1,000
03/04/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.85800	0.92500	7.80886	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	15,360
03/04/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.50600	0.56100	10.86957	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.06800	0.05000	26.47059	0.00000	0.0000	5,120
03/04/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.12900	0.09900	23.25581	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.36700	0.41000	11.71662	0.00000	0.0000	5,120
03/04/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.40800	0.34800	14.70588	0.00000	0.0000	0
03/04/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.14600	0.15900	8.90411	0.00000	0.0000	15,360
03/04/2012	€ / R 2012/09/17			Foreign Exchange Future	10.43300	10.50530	0.69299	10.49900	10.4975	4,310
03/04/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.29900	0.30000	0.33445	0.00000	0.0000	0
03/04/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.59200	0.52000	12.16216	0.00000	0.0000	0
03/04/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.28100	0.28100	0.00000	0.00000	0.0000	0
03/04/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.62400	0.55100	11.69872	0.00000	0.0000	0
03/04/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.31800	0.29200	8.17610	0.00000	0.0000	0
03/04/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.56100	0.46200	17.64706	0.00000	0.0000	0
03/04/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.04000	1.09200	5.00000	0.00000	0.0000	0
03/04/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.05700	0.03700	35.08772	0.00000	0.0000	10,200
03/04/2012	€ / R 2012/12/14			Foreign Exchange Future	10.57460	10.64830	0.69695	0.00000	0.0000	8,000
03/04/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.57500	0.61300	6.60870	0.00000	0.0000	0
03/04/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.39000	0.35500	8.97436	0.00000	0.0000	0
03/04/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.55200	0.58900	6.70290	0.00000	0.0000	0
03/04/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.41700	0.38100	8.63309	0.00000	0.0000	0
03/04/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.59900	0.63800	6.51085	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
03/04/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.36400	0.33000	9.34066	0.00000	0.0000	0
03/04/2012	€ / R 2013/12/13			Foreign Exchange Future	10.92310	10.99370	0.64634	0.00000	0.0000	500
03/04/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.61900	0.63900	3.23102	0.00000	0.0000	0
03/04/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.18900	1.13800	4.28932	0.00000	0.0000	0
03/04/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.60600	0.62500	3.13531	0.00000	0.0000	0
03/04/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.22600	1.17400	4.24144	0.00000	0.0000	0
03/04/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.63300	0.65400	3.31754	0.00000	0.0000	0
03/04/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.15300	1.10300	4.33651	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	7.98310	7.99540	0.15408	0.00000	0.0000	22,825
03/04/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.38100	0.38900	2.09974	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.34300	0.35000	2.04082	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.42100	0.43000	2.13777	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.01480	8.02690	0.15097	0.00000	0.0000	2,636
03/04/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.18800	0.18900	0.53191	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.41000	0.39900	2.68293	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.17300	0.17400	0.57803	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.44500	0.43400	2.47191	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.20300	0.20500	0.98522	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.37500	0.36500	2.66667	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.04780	8.06130	0.16775	0.00000	0.0000	100
03/04/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.32700	0.33000	0.91743	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.36800	0.35800	2.71739	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.30800	0.31100	0.97403	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.39900	0.38900	2.50627	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.34800	0.35100	0.86207	0.00000	0.0000	0
03/04/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.33900	0.32900	2.94985	0.00000	0.0000	0
03/04/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.14010	9.16280	0.24836	0.00000	0.0000	0
03/04/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.10600	2.12600	0.94967	0.00000	0.0000	0
03/04/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26600	0.26300	1.12782	0.00000	0.0000	0
03/04/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.06800	2.08700	0.91876	0.00000	0.0000	0
03/04/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.27800	0.27400	1.43885	0.00000	0.0000	0
03/04/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.14900	2.16900	0.93067	0.00000	0.0000	0
03/04/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.25900	0.25600	1.15830	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.77320	7.83060	0.73843	0.00000	0.0000	10
03/04/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.06300	0.07000	11.11111	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.44000	0.38900	11.59091	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.48200	0.43100	10.58091	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07100	0.08000	12.67606	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.39800	0.34900	12.31156	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.86100	7.91840	0.73019	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.32200	0.35500	10.24845	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
03/04/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.17000	0.14500	14.70588	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.29500	0.32500	10.16949	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.19300	0.16500	14.50777	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.35100	0.38600	9.97151	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.14900	0.12600	15.43624	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.94610	8.00450	0.73495	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.38700	0.41500	7.23514	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.24500	0.21400	12.65306	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.36200	0.38800	7.18232	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.27000	0.23700	12.22222	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.41300	0.44300	7.26392	0.00000	0.0000	0
03/04/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.22100	0.19200	13.12217	0.00000	0.0000	0
03/04/2012	CF CANDO CAAZ 2012/04/30			Can-Do Future	0.03560	0.03860	8.42697	0.00000	0.0000	12,500
03/04/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.08320	0.08960	7.69231	0.00000	0.0000	5,670
03/04/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.17310	0.17990	3.92837	0.00000	0.0000	8,000
03/04/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.03170	0.03010	5.04732	0.00000	0.0000	8,000
03/04/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.10400	0.10890	4.71154	0.00000	0.0000	16,000
03/04/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.01480	0.01470	0.67568	0.00000	0.0000	16,000
03/04/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.55210	8.61130	0.69223	0.00000	0.0000	32,519
03/04/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08200	0.08500	3.65854	0.00000	0.0000	0
03/04/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.63000	0.57400	8.88889	0.00000	0.0000	0
03/04/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07500	0.07700	2.66667	0.00000	0.0000	0
03/04/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.67300	0.61600	8.46954	0.00000	0.0000	0
03/04/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09000	0.09400	4.44444	0.00000	0.0000	0
03/04/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.58800	0.53300	9.35374	0.00000	0.0000	0
03/04/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.67840	8.73810	0.68791	0.00000	0.0000	50
03/04/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.34400	0.35900	4.36047	0.00000	0.0000	0
03/04/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.41600	0.37100	10.81731	0.00000	0.0000	0
03/04/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.32600	0.34000	4.29448	0.00000	0.0000	0
03/04/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.44800	0.40200	10.26786	0.00000	0.0000	0
03/04/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.36200	0.37900	4.69613	0.00000	0.0000	0
03/04/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.38400	0.34100	11.19792	0.00000	0.0000	0
03/04/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.80310	8.86430	0.69521	0.00000	0.0000	0
03/04/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.61600	0.64200	4.22078	0.00000	0.0000	0
03/04/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.31900	0.28300	11.28527	0.00000	0.0000	0
03/04/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.59200	0.61600	4.05405	0.00000	0.0000	0
03/04/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.34500	0.30700	11.01449	0.00000	0.0000	0
03/04/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.64200	0.66900	4.20561	0.00000	0.0000	0
03/04/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.29500	0.26000	11.86441	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.32260	6.36950	0.74178	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.12900	0.15400	19.37984	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.10600	0.08500	19.81132	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.10700	0.12500	16.82243	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.13400	0.10600	20.89552	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.15900	0.18700	17.61006	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
03/04/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.08600	0.06800	20.93023	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.38050	6.42740	0.73505	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.29300	0.32000	9.21502	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.15500	0.13600	12.25806	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.26500	0.29000	9.43396	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.17700	0.15600	11.86441	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.32300	0.35200	8.97833	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.13500	0.11800	12.59259	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.42400	6.47220	0.75031	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.33600	0.36000	7.14286	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.24900	0.22500	9.63855	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.31100	0.33300	7.07395	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.27400	0.24800	9.48905	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.36300	0.38800	6.88705	0.00000	0.0000	0
03/04/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.22600	0.20300	10.17699	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.22600	1.23060	0.37520	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08340	0.08700	4.31655	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00740	0.00640	13.51351	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04820	0.05010	3.94191	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02220	0.01950	12.16216	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.12890	0.13310	3.25834	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00290	0.00250	13.79310	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.24130	1.24630	0.40280	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06960	0.07100	2.01149	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.03910	0.03550	9.20716	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04830	0.04870	0.82816	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.06780	0.06320	6.78466	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10020	0.10310	2.89421	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01970	0.01760	10.65990	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.25720	1.26210	0.38976	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08460	0.08550	1.06383	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.05540	0.05140	7.22022	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06410	0.06440	0.46802	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.08490	0.08030	5.41814	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.11180	0.11390	1.87835	0.00000	0.0000	0
03/04/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.03260	0.02980	8.58896	0.00000	0.0000	0

Future Open Interest

483,112

Option Open Interest

293,234

Total

776,346