



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 03/05/2012

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
03/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.80030	7.77390	0.33845	7.79250	7.7500	240,502
03/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.56000	0.53500	4.46429	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.51300	0.48800	4.87329	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.60800	0.58200	4.27632	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.06200	0.05700	8.06452	0.00000	0.0000	20,100
03/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.36200	0.38300	5.80110	0.00000	0.0000	132
03/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.05100	1.02500	2.47383	0.00000	0.0000	4,850
03/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.72200	0.74700	3.46260	0.00000	0.0000	100
03/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.86600	0.89100	2.88684	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.96300	0.98800	2.59605	0.00000	0.0000	132
03/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.80300	0.77700	3.23786	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	2,000
03/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.33800	0.31700	6.21302	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.03800	0.04300	13.15789	0.00000	0.0000	12,000
03/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.08300	0.07500	9.63855	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.28300	0.30100	6.36042	0.00000	0.0000	2,000
03/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	10,000
03/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.44700	0.46900	4.92170	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.17300	0.15800	8.67052	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.12300	0.13400	8.94309	0.00000	0.0000	5,000
03/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.06000	1.08600	2.45283	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	5,000
03/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.20000	0.18400	8.00000	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.10000	0.11000	10.00000	0.00000	0.0000	10,000
03/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.45400	1.48000	1.78817	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.02800	0.02600	7.14286	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
03/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.62800	0.65200	3.82166	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.75400	0.72800	3.44828	0.00000	0.0000	0
03/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	20,100
03/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.08100	0.08900	9.87654	0.00000	0.0000	100
03/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.23100	0.21300	7.79221	0.00000	0.0000	6,700
03/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.90400	7.87730	0.33780	7.88000	7.8550	30,276
03/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.74900	0.72300	3.47130	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.70600	0.68100	3.54108	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.05200	0.05400	3.84615	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.79200	0.76600	3.28283	0.00000	0.0000	16,000
03/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	9,200
03/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.06100	0.06300	3.27869	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.66500	0.64000	3.75940	0.00000	0.0000	37,000
03/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.26700	1.28900	1.73639	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	360
03/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.29200	0.27800	4.79452	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.28800	0.30100	4.51389	0.00000	0.0000	360
03/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.12000	0.11300	5.83333	0.00000	0.0000	2,000
03/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.81600	0.83600	2.45098	0.00000	0.0000	4,000
03/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.36000	1.38300	1.69118	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.06400	0.06000	6.25000	0.00000	0.0000	5,500
03/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.99200	1.01400	2.21774	0.00000	0.0000	1,500
03/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.09600	0.09100	5.20833	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.38800	0.37000	4.63918	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.18400	0.19300	4.89130	0.00000	0.0000	2,500
03/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.64800	0.66700	2.93210	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.15200	0.14400	5.26316	0.00000	0.0000	2,500
03/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.22300	0.21200	4.93274	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.41900	0.43500	3.81862	0.00000	0.0000	2,000
03/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.50900	0.48700	4.32220	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.10500	0.11000	4.76190	0.00000	0.0000	246
03/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.58500	0.56100	4.10256	0.00000	0.0000	0
03/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.08100	0.08400	3.70370	0.00000	0.0000	8,000
03/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.00600	7.97870	0.34099	0.00000	0.0000	22,316
03/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.53300	0.51500	3.37711	0.00000	0.0000	0
03/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.22700	0.23600	3.96476	0.00000	0.0000	0
03/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.50800	0.49000	3.54331	0.00000	0.0000	0
03/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.25200	0.26100	3.57143	0.00000	0.0000	0
03/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.56000	0.54100	3.39286	0.00000	0.0000	0
03/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.20400	0.21200	3.92157	0.00000	0.0000	0
03/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.39100	0.40400	3.32481	0.00000	0.0000	540
03/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.39700	0.38300	3.52645	0.00000	0.0000	300
03/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.24800	1.26800	1.60256	0.00000	0.0000	0
03/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.15400	0.14700	4.54545	0.00000	0.0000	540

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03/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.11720	8.08900	0.34741	0.00000	0.0000	8,623
03/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.55600	0.53900	3.05755	0.00000	0.0000	0
03/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.38900	0.40000	2.82776	0.00000	0.0000	0
03/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.53500	0.51900	2.99065	0.00000	0.0000	0
03/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.41800	0.43000	2.87081	0.00000	0.0000	0
03/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.57700	0.56000	2.94627	0.00000	0.0000	0
03/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.36000	0.37100	3.05556	0.00000	0.0000	0
03/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.23300	1.25000	1.37875	0.00000	0.0000	0
03/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.25000	0.23900	4.40000	0.00000	0.0000	180
03/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.49700	0.48200	3.01811	0.00000	0.0000	0
03/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.48000	0.49300	2.70833	0.00000	0.0000	180
03/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.32060	8.29220	0.34132	0.00000	0.0000	659
03/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.51900	0.50900	1.92678	0.00000	0.0000	0
03/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.17600	1.19500	1.61565	0.00000	0.0000	0
03/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.50700	0.49700	1.97239	0.00000	0.0000	0
03/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.21400	1.23300	1.56507	0.00000	0.0000	0
03/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.53100	0.52000	2.07156	0.00000	0.0000	0
03/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.13800	1.15600	1.58172	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.00040	8.97760	0.25332	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.24300	1.23200	0.88496	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.74300	0.75400	1.48048	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.22400	1.21400	0.81699	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.77400	0.78600	1.55039	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.26200	1.25000	0.95087	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.71200	0.72200	1.40449	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.46600	0.47300	1.50215	0.00000	0.0000	0
03/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.46600	1.45100	1.02319	0.00000	0.0000	200
03/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.07450	10.05170	0.22631	0.00000	0.0000	0
03/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.80700	1.79200	0.83011	0.00000	0.0000	0
03/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.93300	0.94000	0.75027	0.00000	0.0000	0
03/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.78500	1.77000	0.84034	0.00000	0.0000	0
03/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.96100	0.96800	0.72841	0.00000	0.0000	0
03/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.83000	1.81400	0.87432	0.00000	0.0000	0
03/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.90600	0.91200	0.66225	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.80030	7.77390	0.33845	7.78300	7.7830	768
03/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.03201	0.02947	7.93502	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.58171	0.60557	4.10170	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.02833	0.02616	7.65972	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.62803	0.65226	3.85810	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.03628	0.03330	8.21389	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.53598	0.55940	4.36957	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.90400	7.87730	0.33780	0.00000	0.0000	2
03/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.41562	0.39646	4.60998	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.16202	0.16956	4.65375	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.38779	0.36961	4.68810	0.00000	0.0000	0

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03/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.18419	0.19271	4.62566	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.44504	0.42494	4.51645	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.14144	0.14804	4.66629	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.00600	7.97870	0.34099	0.00000	0.0000	2
03/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.44942	0.43348	3.54679	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.31662	0.32798	3.58790	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.42781	0.41264	3.54597	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.34501	0.35714	3.51584	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.47218	0.45546	3.54102	0.00000	0.0000	0
03/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.28938	0.29996	3.65609	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18			Foreign Exchange Future	12.63770	12.59760	0.31730	12.59310	12.5547	66,768
03/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.80900	0.77000	4.82077	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.76200	0.72200	5.24934	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.85700	0.81800	4.55076	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.54200	1.50200	2.59403	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	24,000
03/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.15000	0.16300	8.66667	0.00000	0.0000	0
03/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.28800	0.26100	9.37500	0.00000	0.0000	0
03/05/2012	£ / R 2012/09/17			Foreign Exchange Future	12.79880	12.75780	0.32034	12.75150	12.7510	2,223
03/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.21200	0.19800	6.60377	0.00000	0.0000	24,000
03/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.86300	0.89000	3.12862	0.00000	0.0000	0
03/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.20200	0.18900	6.43564	0.00000	0.0000	0
03/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.90300	0.93100	3.10078	0.00000	0.0000	0
03/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.22300	0.20900	6.27803	0.00000	0.0000	0
03/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.82400	0.85100	3.27670	0.00000	0.0000	0
03/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.48600	1.44500	2.75908	0.00000	0.0000	0
03/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	6,000
03/05/2012	£ / R 2012/12/14			Foreign Exchange Future	12.95550	12.91400	0.32033	12.92440	12.9190	0
03/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.81000	0.78500	3.08642	0.00000	0.0000	0
03/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.30500	0.32100	5.24590	0.00000	0.0000	0
03/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.78200	0.75700	3.19693	0.00000	0.0000	0
03/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.32700	0.34300	4.89297	0.00000	0.0000	0
03/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.83900	0.81300	3.09893	0.00000	0.0000	0
03/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.28400	0.29900	5.28169	0.00000	0.0000	0
03/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09730	0.09680	0.51387	0.00000	0.0000	3,849
03/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00028	0.00023	17.85714	0.00000	0.0000	0
03/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01098	0.01143	4.09836	0.00000	0.0000	0
03/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00003	0.00002	33.33333	0.00000	0.0000	0
03/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02073	0.02122	2.36372	0.00000	0.0000	0
03/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00218	0.00193	11.46789	0.00000	0.0000	0
03/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00288	0.00313	8.68056	0.00000	0.0000	0
03/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09870	0.09820	0.50659	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
03/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00734	0.00705	3.95095	0.00000	0.0000	0
03/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00164	0.00185	12.80488	0.00000	0.0000	0
03/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00262	0.00255	2.67176	0.00000	0.0000	0
03/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00692	0.00735	6.21387	0.00000	0.0000	0
03/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01589	0.01541	3.02077	0.00000	0.0000	0
03/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00019	0.00021	10.52632	0.00000	0.0000	0
03/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10010	0.09960	0.49950	0.00000	0.0000	0
03/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00906	0.00883	2.53863	0.00000	0.0000	0
03/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00236	0.00263	11.44068	0.00000	0.0000	0
03/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00427	0.00423	0.93677	0.00000	0.0000	0
03/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00757	0.00803	6.07662	0.00000	0.0000	0
03/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01711	0.01668	2.51315	0.00000	0.0000	0
03/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00041	0.00048	17.07317	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.26400	10.22690	0.36146	10.22000	10.2200	45,866
03/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.10200	0.09000	11.76471	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.23800	0.26300	10.50420	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.27400	0.30000	9.48905	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.11900	0.10400	12.60504	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.20500	0.22700	10.73171	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.17300	0.19400	12.13873	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.13700	0.12100	11.67883	0.00000	0.0000	1,000
03/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.48300	0.44900	7.03934	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	1,000
03/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.67200	0.63600	5.35714	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	1,000
03/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.81900	0.78200	4.51770	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	15,360
03/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.43900	0.40600	7.51708	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	5,120
03/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.06700	0.07700	14.92537	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.28100	0.25400	9.60854	0.00000	0.0000	5,120
03/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.35100	0.37900	7.97721	0.00000	0.0000	0
03/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.06500	0.05600	13.84615	0.00000	0.0000	15,360
03/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.40800	10.37000	0.36510	10.36200	10.3426	9,406
03/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.20200	0.18700	7.42574	0.00000	0.0000	0
03/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.52000	0.54300	4.42308	0.00000	0.0000	0
03/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.18500	0.17100	7.56757	0.00000	0.0000	0
03/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.55300	0.57700	4.33996	0.00000	0.0000	0
03/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.21900	0.20300	7.30594	0.00000	0.0000	0
03/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.48700	0.50900	4.51745	0.00000	0.0000	0
03/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.98100	0.94600	3.56779	0.00000	0.0000	0
03/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	10,200
03/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.71900	0.68600	4.58971	0.00000	0.0000	0
03/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.06100	0.06600	8.19672	0.00000	0.0000	1,625

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
03/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.55370	10.51450	0.37143	0.00000	0.0000	12,000
03/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.49500	0.47500	4.04040	0.00000	0.0000	0
03/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.33100	0.35100	6.04230	0.00000	0.0000	0
03/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.47200	0.45200	4.23729	0.00000	0.0000	0
03/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.35800	0.37800	5.58659	0.00000	0.0000	0
03/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.52000	0.49900	4.03846	0.00000	0.0000	0
03/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.30600	0.32500	6.20915	0.00000	0.0000	0
03/05/2012	€ / R 2013/12/13			Foreign Exchange Future	10.95200	10.90820	0.39993	0.00000	0.0000	500
03/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.57600	0.55900	2.95139	0.00000	0.0000	0
03/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.11700	1.14400	2.41719	0.00000	0.0000	0
03/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.56300	0.54500	3.19716	0.00000	0.0000	0
03/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.15400	1.18000	2.25303	0.00000	0.0000	0
03/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.59100	0.57200	3.21489	0.00000	0.0000	0
03/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.08200	1.10700	2.31054	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.00150	7.95000	0.64363	7.97590	7.9410	22,614
03/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.36500	0.31800	12.87671	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.32100	0.27600	14.01869	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.41100	0.36300	11.67883	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.03950	7.98830	0.63686	0.00000	0.0000	2,661
03/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.15500	0.13100	15.48387	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.35200	0.37900	7.67045	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.14000	0.11800	15.71429	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.38700	0.41600	7.49354	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.17000	0.14500	14.70588	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.31700	0.34300	8.20189	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.08290	8.03140	0.63715	0.00000	0.0000	100
03/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.30400	0.27500	9.53947	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.31000	0.33300	7.41935	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.28400	0.25700	9.50704	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.34000	0.36500	7.35294	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.32700	0.29500	9.78593	0.00000	0.0000	0
03/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.28300	0.30300	7.06714	0.00000	0.0000	0
03/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.28150	9.24930	0.34693	0.00000	0.0000	0
03/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.21900	2.17500	1.98288	0.00000	0.0000	0
03/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.23800	0.22600	5.04202	0.00000	0.0000	0
03/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.17600	2.13100	2.06801	0.00000	0.0000	0
03/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.24500	0.23200	5.30612	0.00000	0.0000	0
03/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.26300	2.21900	1.94432	0.00000	0.0000	0
03/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.23200	0.22000	5.17241	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.87580	7.87280	0.03809	0.00000	0.0000	10
03/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.30600	0.30600	0.00000	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
03/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.35000	0.35000	0.00000	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.26400	0.26300	0.37879	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.96250	7.95940	0.03893	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.34700	0.34300	1.15274	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.09300	0.09200	1.07527	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.31300	0.31000	0.95847	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.10900	0.10900	0.00000	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.38200	0.37800	1.04712	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.07800	0.07700	1.28205	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.04630	8.04220	0.05096	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.40100	0.39700	0.99751	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.15800	0.15800	0.00000	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.37200	0.36800	1.07527	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.17900	0.17900	0.00000	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.43300	0.42900	0.92379	0.00000	0.0000	0
03/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.14000	0.14000	0.00000	0.00000	0.0000	0
03/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.06990	0.06490	7.15308	0.00000	0.0000	5,670
03/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.32720	0.34170	4.43154	0.00000	0.0000	8,000
03/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00480	0.00520	8.33333	0.00000	0.0000	8,000
03/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.17220	0.18500	7.43322	0.00000	0.0000	0
03/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00100	0.00110	10.00000	0.00000	0.0000	16,000
03/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.54190	8.51500	0.31492	0.00000	0.0000	31,424
03/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.02800	0.02200	21.42857	0.00000	0.0000	0
03/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.58600	0.60700	3.58362	0.00000	0.0000	0
03/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
03/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.63200	0.65300	3.32278	0.00000	0.0000	0
03/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	0
03/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.54100	0.56100	3.69686	0.00000	0.0000	0
03/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.66770	8.64040	0.31496	0.00000	0.0000	50
03/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.27200	0.25700	5.51471	0.00000	0.0000	0
03/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.35400	0.36700	3.67232	0.00000	0.0000	0
03/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.25500	0.24000	5.88235	0.00000	0.0000	0
03/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.38700	0.40000	3.35917	0.00000	0.0000	0
03/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.29100	0.27500	5.49828	0.00000	0.0000	0
03/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.32300	0.33500	3.71517	0.00000	0.0000	0
03/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.79430	8.76590	0.32294	0.00000	0.0000	0
03/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.55200	0.53300	3.44203	0.00000	0.0000	0
03/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.26300	0.27300	3.80228	0.00000	0.0000	0
03/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.52700	0.50800	3.60531	0.00000	0.0000	0
03/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.28800	0.29800	3.47222	0.00000	0.0000	0
03/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.57900	0.55900	3.45423	0.00000	0.0000	0
03/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.24000	0.24900	3.75000	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.30130	6.21060	1.43939	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
03/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.08500	0.05000	41.17647	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.08400	0.13900	65.47619	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.06500	0.03700	43.07692	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.11400	0.17600	54.38596	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.11200	0.06600	41.07143	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.06100	0.10500	72.13115	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.35980	6.26930	1.42300	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.23800	0.18500	22.26891	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.12100	0.15900	31.40496	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.20900	0.16000	23.44498	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.14200	0.18400	29.57746	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.26900	0.21200	21.18959	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.10200	0.13600	33.33333	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.40620	6.31620	1.40489	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.28700	0.24000	16.37631	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.21800	0.26100	19.72477	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.26200	0.22000	16.03053	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.24300	0.29100	19.75309	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.31400	0.26200	16.56051	0.00000	0.0000	0
03/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.19500	0.23300	19.48718	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.23510	1.23140	0.29957	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08670	0.08300	4.26759	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00160	0.00160	0.00000	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04430	0.04130	6.77201	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00920	0.00990	7.60870	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.13560	0.13180	2.80236	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00050	0.00040	20.00000	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.24990	1.24620	0.29602	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06610	0.06320	4.38729	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.02700	0.02780	2.96296	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04220	0.04030	4.50237	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.05310	0.05490	3.38983	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10060	0.09690	3.67793	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01150	0.01150	0.00000	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.26500	1.26110	0.30830	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08060	0.07780	3.47395	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.04360	0.04470	2.52294	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.05860	0.05660	3.41297	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.07160	0.07350	2.65363	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.11070	0.10690	3.43270	0.00000	0.0000	0
03/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.02370	0.02380	0.42194	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
Future Open Interest										538,289
Option Open Interest										301,105
Total										839,394