



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/03/2012

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
27/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.68310	7.69020	0.09241	7.69720	7.6400	211,575
27/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.49100	0.49400	0.61100	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05800	0.05400	6.89655	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.45200	0.45500	0.66372	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.06900	0.06500	5.79710	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.53200	0.53600	0.75188	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	20,100
27/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.52800	0.51900	1.70455	0.00000	0.0000	132
27/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.94300	0.94900	0.63627	0.00000	0.0000	4,850
27/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.87800	0.86900	1.02506	0.00000	0.0000	100
27/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.01600	1.00800	0.78740	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.11000	1.10200	0.72072	0.00000	0.0000	132
27/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.70600	0.71100	0.70822	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	2,000
27/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.32100	0.32200	0.31153	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.13800	0.13200	4.34783	0.00000	0.0000	14,000
27/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.13100	0.12900	1.52672	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.44800	0.43900	2.00893	0.00000	0.0000	2,000
27/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.09500	0.09300	2.10526	0.00000	0.0000	10,000
27/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.61200	0.60300	1.47059	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.20300	0.20100	0.98522	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.27000	0.26100	3.33333	0.00000	0.0000	5,000
27/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.20500	1.19700	0.66390	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	5,000
27/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.22100	0.22000	0.45249	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.23800	0.23000	3.36134	0.00000	0.0000	10,000
27/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.59200	1.58400	0.50251	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.07000	0.06800	2.85714	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
27/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.78700	0.77800	1.14358	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.66100	0.66600	0.75643	0.00000	0.0000	0
27/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	20,100
27/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.21100	0.20300	3.79147	0.00000	0.0000	100
27/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.24400	0.24300	0.40984	0.00000	0.0000	6,700
27/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.78570	7.79340	0.09890	7.78930	7.7750	11,475
27/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.68800	0.69000	0.29070	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.10200	0.09700	4.90196	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.65000	0.65200	0.30769	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.11400	0.10900	4.38596	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.72600	0.72900	0.41322	0.00000	0.0000	16,000
27/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.09000	0.08600	4.44444	0.00000	0.0000	9,200
27/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12800	0.12300	3.90625	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.61400	0.61600	0.32573	0.00000	0.0000	37,000
27/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.41800	1.41000	0.56417	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.10400	0.10300	0.96154	0.00000	0.0000	360
27/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.31300	0.31300	0.00000	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.42700	0.42000	1.63934	0.00000	0.0000	360
27/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.15800	0.15700	0.63291	0.00000	0.0000	2,000
27/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.97200	0.96400	0.82305	0.00000	0.0000	4,000
27/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.51100	1.50200	0.59563	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.09700	0.09500	2.06186	0.00000	0.0000	5,500
27/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.14700	1.13800	0.78466	0.00000	0.0000	1,500
27/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.13300	0.13100	1.50376	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.39000	0.39000	0.00000	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.30400	0.29700	2.30263	0.00000	0.0000	2,500
27/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.80300	0.79500	0.99626	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.18900	0.18800	0.52910	0.00000	0.0000	2,500
27/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.25400	0.25300	0.39370	0.00000	0.0000	0
27/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.56800	0.56000	1.40845	0.00000	0.0000	2,000
27/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.88670	7.89550	0.11158	7.89170	7.8917	12,531
27/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.52300	0.52600	0.57361	0.00000	0.0000	0
27/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.33600	0.33100	1.48810	0.00000	0.0000	0
27/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.50100	0.50400	0.59880	0.00000	0.0000	0
27/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.36400	0.35900	1.37363	0.00000	0.0000	0
27/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.54500	0.54900	0.73394	0.00000	0.0000	0
27/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.30800	0.30400	1.29870	0.00000	0.0000	0
27/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.52000	0.51400	1.15385	0.00000	0.0000	540
27/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40700	0.40900	0.49140	0.00000	0.0000	300
27/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.39500	1.38800	0.50179	0.00000	0.0000	0
27/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.18200	0.18300	0.54945	0.00000	0.0000	540
27/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	7.99810	8.00780	0.12128	0.00000	0.0000	8,562
27/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.56500	0.56300	0.35398	0.00000	0.0000	0
27/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.51700	0.50500	2.32108	0.00000	0.0000	0
27/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.54700	0.54600	0.18282	0.00000	0.0000	0

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27/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.54900	0.53800	2.00364	0.00000	0.0000	0
27/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.58400	0.58200	0.34247	0.00000	0.0000	0
27/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.48600	0.47400	2.46914	0.00000	0.0000	0
27/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.38600	1.37200	1.01010	0.00000	0.0000	0
27/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.28400	0.28000	1.40845	0.00000	0.0000	180
27/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.51200	0.51000	0.39063	0.00000	0.0000	0
27/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.61400	0.60200	1.95440	0.00000	0.0000	180
27/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.18090	8.19270	0.14424	0.00000	0.0000	659
27/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.56600	0.53200	6.00707	0.00000	0.0000	0
27/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.36300	1.31700	3.37491	0.00000	0.0000	0
27/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.55500	0.52100	6.12613	0.00000	0.0000	0
27/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.40200	1.35600	3.28103	0.00000	0.0000	0
27/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.57700	0.54300	5.89255	0.00000	0.0000	0
27/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.32400	1.27800	3.47432	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.84410	8.85220	0.09159	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.27500	1.21500	4.70588	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.93100	0.86300	7.30397	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.25500	1.19500	4.78088	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.96100	0.89300	7.07596	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.29600	1.23500	4.70679	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.90200	0.83300	7.64967	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.62400	0.56200	9.93590	0.00000	0.0000	0
27/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.46800	1.41400	3.67847	0.00000	0.0000	200
27/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.91820	9.92630	0.08167	0.00000	0.0000	0
27/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.85100	1.77900	3.88979	0.00000	0.0000	0
27/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.13300	1.05300	7.06090	0.00000	0.0000	0
27/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.83000	1.75800	3.93443	0.00000	0.0000	0
27/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.16200	1.08200	6.88468	0.00000	0.0000	0
27/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.87200	1.80000	3.84615	0.00000	0.0000	0
27/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.10400	1.02400	7.24638	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.68310	7.69020	0.09241	7.68150	7.6815	947
27/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.07543	0.07353	2.51889	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.74233	0.73333	1.21240	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.07014	0.06829	2.63758	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.78704	0.77809	1.13717	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.08125	0.07930	2.40000	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.69815	0.68910	1.29628	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.78570	7.79340	0.09890	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.41221	0.41256	0.08491	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.27691	0.26956	2.65429	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.38973	0.38993	0.05132	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.30443	0.29693	2.46362	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.43597	0.43649	0.11927	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.25067	0.24349	2.86432	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.88670	7.89550	0.11158	0.00000	0.0000	0

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27/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.45214	0.45474	0.57504	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.43864	0.43244	1.41346	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.43376	0.43619	0.56022	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.47026	0.46389	1.35457	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.47131	0.47410	0.59197	0.00000	0.0000	0
27/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.40781	0.40180	1.47373	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.23110	12.27010	0.31886	12.26150	12.2425	53,485
27/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.51900	0.53600	3.27553	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.13800	0.11600	15.94203	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.48700	0.50300	3.28542	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.15600	0.13300	14.74359	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.55300	0.57200	3.43580	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.12200	0.10200	16.39344	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.16100	1.19600	3.01464	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	24,000
27/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.48200	0.44700	7.26141	0.00000	0.0000	0
27/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.21300	0.21700	1.87793	0.00000	0.0000	24,000
27/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.38560	12.42650	0.33022	12.38060	12.3806	1,413
27/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.21100	0.21300	0.94787	0.00000	0.0000	0
27/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.27500	1.23700	2.98039	0.00000	0.0000	0
27/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.20300	0.20500	0.98522	0.00000	0.0000	0
27/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.31700	1.27900	2.88535	0.00000	0.0000	0
27/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.21800	0.22100	1.37615	0.00000	0.0000	0
27/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.23200	1.19500	3.00325	0.00000	0.0000	0
27/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.12800	1.16000	2.83688	0.00000	0.0000	0
27/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.09200	0.08400	8.69565	0.00000	0.0000	6,000
27/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.53740	12.58030	0.34218	0.00000	0.0000	0
27/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.67600	0.69500	2.81065	0.00000	0.0000	0
27/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.58900	0.56500	4.07470	0.00000	0.0000	0
27/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.65600	0.67400	2.74390	0.00000	0.0000	0
27/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.61900	0.59400	4.03877	0.00000	0.0000	0
27/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.69800	0.71600	2.57880	0.00000	0.0000	0
27/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.56100	0.53600	4.45633	0.00000	0.0000	0
27/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09280	0.09250	0.32328	0.00000	0.0000	3,351
27/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00039	0.00036	7.69231	0.00000	0.0000	0
27/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01559	0.01586	1.73188	0.00000	0.0000	0
27/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00010	0.00009	10.00000	0.00000	0.0000	0
27/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02530	0.02559	1.14625	0.00000	0.0000	0
27/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00151	0.00141	6.62252	0.00000	0.0000	0
27/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00671	0.00691	2.98063	0.00000	0.0000	0
27/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09410	0.09390	0.21254	0.00000	0.0000	0
27/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00514	0.00498	3.11284	0.00000	0.0000	0
27/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00404	0.00408	0.99010	0.00000	0.0000	0
27/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00217	0.00210	3.22581	0.00000	0.0000	0
27/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01107	0.01120	1.17435	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
27/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01186	0.01163	1.93929	0.00000	0.0000	0
27/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00076	0.00073	3.94737	0.00000	0.0000	0
27/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09550	0.09520	0.31414	0.00000	0.0000	0
27/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00706	0.00684	3.11615	0.00000	0.0000	0
27/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00496	0.00504	1.61290	0.00000	0.0000	0
27/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00374	0.00360	3.74332	0.00000	0.0000	0
27/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01164	0.01180	1.37457	0.00000	0.0000	0
27/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01350	0.01318	2.37037	0.00000	0.0000	0
27/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00140	0.00138	1.42857	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.24000	10.24970	0.09473	10.22100	10.2200	45,090
27/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.18700	0.18200	2.67380	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.34700	0.33200	4.32277	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.17100	0.16600	2.92398	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.38100	0.36600	3.93701	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.20300	0.19900	1.97044	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.31300	0.29900	4.47284	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.28200	0.26700	5.31915	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.22200	0.21700	2.25225	0.00000	0.0000	1,000
27/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.51500	0.51800	0.58252	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.07500	0.06800	9.33333	0.00000	0.0000	1,000
27/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.68000	0.68600	0.88235	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	1,000
27/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.81400	0.82200	0.98280	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	15,360
27/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.47800	0.48000	0.41841	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.08800	0.08000	9.09091	0.00000	0.0000	5,120
27/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.15700	0.14500	7.64331	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.34700	0.34500	0.57637	0.00000	0.0000	5,120
27/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.45400	0.43900	3.30396	0.00000	0.0000	0
27/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.14400	0.13900	3.47222	0.00000	0.0000	15,360
27/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.38260	10.39270	0.09728	10.38700	10.3870	1,250
27/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.28700	0.26200	8.71080	0.00000	0.0000	0
27/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.63000	0.59500	5.55556	0.00000	0.0000	0
27/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.26900	0.24500	8.92193	0.00000	0.0000	0
27/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.66200	0.62800	5.13595	0.00000	0.0000	0
27/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.30500	0.28000	8.19672	0.00000	0.0000	0
27/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.59800	0.56300	5.85284	0.00000	0.0000	0
27/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.00100	0.99400	0.69930	0.00000	0.0000	0
27/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.06800	0.05100	25.00000	0.00000	0.0000	10,200
27/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.52390	10.53440	0.09977	0.00000	0.0000	8,000
27/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.55300	0.55100	0.36166	0.00000	0.0000	0
27/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.41900	0.40700	2.86396	0.00000	0.0000	0
27/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.53100	0.52900	0.37665	0.00000	0.0000	0
27/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.44700	0.43500	2.68456	0.00000	0.0000	0
27/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.57600	0.57500	0.17361	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
27/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.39200	0.38100	2.80612	0.00000	0.0000	0
27/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.86840	10.88150	0.12053	0.00000	0.0000	500
27/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.60400	0.60500	0.16556	0.00000	0.0000	0
27/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.22900	1.21700	0.97640	0.00000	0.0000	0
27/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.59100	0.59200	0.16920	0.00000	0.0000	0
27/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.26600	1.25400	0.94787	0.00000	0.0000	0
27/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.61800	0.61800	0.00000	0.00000	0.0000	0
27/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.19300	1.18000	1.08969	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.01330	7.98950	0.29701	0.00000	0.0000	22,831
27/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.41400	0.39400	4.83092	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.37500	0.35600	5.06667	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.45400	0.43300	4.62555	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.04130	8.01810	0.28851	0.00000	0.0000	2,636
27/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.20700	0.19800	4.34783	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.40200	0.41600	3.48259	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.19100	0.18300	4.18848	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.43600	0.45100	3.44037	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.22300	0.21400	4.03587	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.36800	0.38200	3.80435	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.07100	8.04880	0.27506	0.00000	0.0000	100
27/03/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.34900	0.33500	4.01146	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.36700	0.37500	2.17984	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.32900	0.31600	3.95137	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.39700	0.40600	2.26700	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.37000	0.35600	3.78378	0.00000	0.0000	0
27/03/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.33800	0.34600	2.36686	0.00000	0.0000	0
27/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.11520	9.09370	0.23587	0.00000	0.0000	0
27/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.09000	2.07000	0.95694	0.00000	0.0000	0
27/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27500	0.27600	0.36364	0.00000	0.0000	0
27/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.05200	2.03200	0.97466	0.00000	0.0000	0
27/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28700	0.28800	0.34843	0.00000	0.0000	0
27/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.13300	2.11300	0.93765	0.00000	0.0000	0
27/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26800	0.26900	0.37313	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.73700	7.72970	0.09435	0.00000	0.0000	10
27/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.47800	0.48000	0.41841	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.05800	0.05300	8.62069	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.52100	0.52300	0.38388	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.43600	0.43800	0.45872	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.82360	7.81670	0.08819	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.30800	0.29800	3.24675	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
27/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.19300	0.19000	1.55440	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.28200	0.27200	3.54610	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.21700	0.21400	1.38249	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.33600	0.32600	2.97619	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.17100	0.16800	1.75439	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.90780	7.90170	0.07714	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.37000	0.36200	2.16216	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.26600	0.26400	0.75188	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.34600	0.33800	2.31214	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.29200	0.29000	0.68493	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.39600	0.38700	2.27273	0.00000	0.0000	0
27/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.24200	0.23900	1.23967	0.00000	0.0000	0
27/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.20500	0.20240	1.26829	0.00000	0.0000	100,000
27/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.00250	0.00250	0.00000	0.00000	0.0000	12,500
27/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.03680	0.03710	0.81522	0.00000	0.0000	12,500
27/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.08000	0.08180	2.25000	0.00000	0.0000	5,670
27/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.10120	0.10400	2.76680	0.00000	0.0000	8,000
27/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10510	0.10440	0.66603	0.00000	0.0000	8,000
27/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.07890	0.07420	5.95691	0.00000	0.0000	16,000
27/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.03950	0.03620	8.35443	0.00000	0.0000	16,000
27/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.50440	8.50550	0.01293	0.00000	0.0000	28,369
27/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08500	0.07600	10.58824	0.00000	0.0000	0
27/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.68100	0.67100	1.46843	0.00000	0.0000	0
27/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07800	0.06900	11.53846	0.00000	0.0000	0
27/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.72400	0.71400	1.38122	0.00000	0.0000	0
27/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09200	0.08300	9.78261	0.00000	0.0000	0
27/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.63800	0.62800	1.56740	0.00000	0.0000	0
27/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.62900	8.63040	0.01622	0.00000	0.0000	50
27/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.33300	0.32300	3.00300	0.00000	0.0000	0
27/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.45400	0.44300	2.42291	0.00000	0.0000	0
27/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.31600	0.30700	2.84810	0.00000	0.0000	0
27/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.48700	0.47700	2.05339	0.00000	0.0000	0
27/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.35100	0.34100	2.84900	0.00000	0.0000	0
27/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.42200	0.41100	2.60664	0.00000	0.0000	0
27/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.75400	8.75540	0.01599	0.00000	0.0000	0
27/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.59400	0.58700	1.17845	0.00000	0.0000	0
27/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.34600	0.33700	2.60116	0.00000	0.0000	0
27/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.57000	0.56400	1.05263	0.00000	0.0000	0
27/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.37200	0.36400	2.15054	0.00000	0.0000	0
27/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.61800	0.61200	0.97087	0.00000	0.0000	0
27/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.32000	0.31200	2.50000	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.28090	6.27990	0.01592	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.11500	0.11400	0.86957	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.13400	0.13400	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
27/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.09600	0.09500	1.04167	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.16500	0.16500	0.00000	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.14100	0.13600	3.54610	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11000	0.10600	3.63636	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.33800	6.33720	0.01262	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.27400	0.27400	0.00000	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.17900	0.18000	0.55866	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.24700	0.24700	0.00000	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.20200	0.20300	0.49505	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.30300	0.30200	0.33003	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.15800	0.15800	0.00000	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.38010	6.38110	0.01567	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.31800	0.31700	0.31447	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.27500	0.27300	0.72727	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.29400	0.29300	0.34014	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.30100	0.29900	0.66445	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.34300	0.34200	0.29155	0.00000	0.0000	0
27/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.25000	0.24800	0.80000	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.21450	1.21700	0.20585	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.07530	0.07700	2.25764	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01080	0.01000	7.40741	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04310	0.04400	2.08817	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02860	0.02700	5.59441	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.11750	0.11970	1.87234	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00300	0.00270	10.00000	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.23020	1.23220	0.16258	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06520	0.06550	0.46012	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.04580	0.04410	3.71179	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04540	0.04550	0.22026	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.07600	0.07410	2.50000	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.09370	0.09440	0.74707	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.02430	0.02300	5.34979	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.24610	1.24800	0.15248	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08000	0.08010	0.12500	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.06190	0.06010	2.90792	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06070	0.06070	0.00000	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.09260	0.09070	2.05184	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.10580	0.10610	0.28355	0.00000	0.0000	0
27/03/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.03770	0.03610	4.24403	0.00000	0.0000	0

Future Open Interest	591,504
Option Open Interest	293,234
Total	884,738