



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/03/2012

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
28/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.69020	7.78060	1.17552	7.79150	7.7007	210,556
28/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.49400	0.57000	15.38462	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05400	0.03900	27.77778	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.45500	0.52800	16.04396	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.06500	0.04700	27.69231	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.53600	0.61400	14.55224	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.04600	0.03300	28.26087	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.10900	0.12700	16.51376	0.00000	0.0000	20,100
28/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.51900	0.44600	14.06551	0.00000	0.0000	132
28/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.94900	1.03800	9.37829	0.00000	0.0000	4,850
28/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.05900	0.06700	13.55932	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.86900	0.78600	9.55121	0.00000	0.0000	100
28/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.04800	0.05400	12.50000	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.00800	0.92300	8.43254	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.04200	0.04700	11.90476	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.10200	1.01600	7.80399	0.00000	0.0000	132
28/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.71100	0.79500	11.81435	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	2,000
28/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.32200	0.37800	17.39130	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.13200	0.09700	26.51515	0.00000	0.0000	14,000
28/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.12900	0.15100	17.05426	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.43900	0.37000	15.71754	0.00000	0.0000	2,000
28/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.09300	0.10700	15.05376	0.00000	0.0000	10,000
28/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.60300	0.52600	12.76949	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.20100	0.23900	18.90547	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.26100	0.20800	20.30651	0.00000	0.0000	5,000
28/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.19700	1.11000	7.26817	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	5,000
28/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.22000	0.26300	19.54545	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.23000	0.18200	20.86957	0.00000	0.0000	10,000
28/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.58400	1.49500	5.61869	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.06800	0.07800	14.70588	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
28/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.77800	0.69700	10.41131	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.66600	0.74900	12.46246	0.00000	0.0000	0
28/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.02600	0.01800	30.76923	0.00000	0.0000	20,100
28/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.20300	0.15800	22.16749	0.00000	0.0000	100
28/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.24300	0.28900	18.93004	0.00000	0.0000	6,700
28/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.79340	7.88520	1.17792	7.88800	7.8000	11,475
28/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.69000	0.76300	10.57971	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.09700	0.07800	19.58763	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.65200	0.72300	10.88957	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.10900	0.08800	19.26606	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.72900	0.80300	10.15089	0.00000	0.0000	16,000
28/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.08600	0.06800	20.93023	0.00000	0.0000	9,200
28/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12300	0.10000	18.69919	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.61600	0.68500	11.20130	0.00000	0.0000	37,000
28/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.41000	1.32600	5.95745	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.10300	0.11100	7.76699	0.00000	0.0000	360
28/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.31300	0.34600	10.54313	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.42000	0.36100	14.04762	0.00000	0.0000	360
28/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.15700	0.17000	8.28025	0.00000	0.0000	2,000
28/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.96400	0.88500	8.19502	0.00000	0.0000	4,000
28/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.50200	1.41700	5.65912	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.09500	0.10200	7.36842	0.00000	0.0000	5,500
28/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.13800	1.05700	7.11775	0.00000	0.0000	1,500
28/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.13100	0.14200	8.39695	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.39000	0.43300	11.02564	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.29700	0.24800	16.49832	0.00000	0.0000	2,500
28/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.79500	0.72100	9.30818	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.18800	0.20600	9.57447	0.00000	0.0000	2,500
28/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.25300	0.27900	10.27668	0.00000	0.0000	0
28/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.56000	0.49400	11.78571	0.00000	0.0000	2,000
28/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.89550	7.98850	1.17789	7.90300	7.9018	12,366
28/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.52600	0.56900	8.17490	0.00000	0.0000	0
28/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.33100	0.28100	15.10574	0.00000	0.0000	0
28/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.50400	0.54600	8.33333	0.00000	0.0000	0
28/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.35900	0.30800	14.20613	0.00000	0.0000	0
28/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.54900	0.59400	8.19672	0.00000	0.0000	0
28/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.30400	0.25600	15.78947	0.00000	0.0000	0
28/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.51400	0.45400	11.67315	0.00000	0.0000	540
28/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40900	0.44200	8.06846	0.00000	0.0000	300
28/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.38800	1.30700	5.83573	0.00000	0.0000	0
28/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.18300	0.19500	6.55738	0.00000	0.0000	540
28/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.00780	8.10220	1.17885	0.00000	0.0000	8,562
28/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.56300	0.60600	7.63766	0.00000	0.0000	0
28/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.50500	0.45400	10.09901	0.00000	0.0000	0
28/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.54600	0.58700	7.50916	0.00000	0.0000	0

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28/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.53800	0.48500	9.85130	0.00000	0.0000	0
28/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.58200	0.62600	7.56014	0.00000	0.0000	0
28/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.47400	0.42400	10.54852	0.00000	0.0000	0
28/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.37200	1.29800	5.39359	0.00000	0.0000	0
28/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.28000	0.30000	7.14286	0.00000	0.0000	180
28/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.51000	0.55000	7.84314	0.00000	0.0000	0
28/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.60200	0.54800	8.97010	0.00000	0.0000	180
28/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.19270	8.28860	1.17055	0.00000	0.0000	659
28/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.53200	0.56100	5.45113	0.00000	0.0000	0
28/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.31700	1.25000	5.08732	0.00000	0.0000	0
28/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.52100	0.55000	5.56622	0.00000	0.0000	0
28/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.35600	1.28900	4.94100	0.00000	0.0000	0
28/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.54300	0.57300	5.52486	0.00000	0.0000	0
28/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.27800	1.21200	5.16432	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.85220	8.94270	1.02234	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.21500	1.26000	3.70370	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.86300	0.81700	5.33024	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.19500	1.23900	3.68201	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.89300	0.84600	5.26316	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.23500	1.27800	3.48178	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.83300	0.78500	5.76230	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.56200	0.52300	6.93950	0.00000	0.0000	0
28/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.41400	1.46600	3.67751	0.00000	0.0000	200
28/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.92630	10.01680	0.91172	0.00000	0.0000	0
28/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.77900	1.82600	2.64193	0.00000	0.0000	0
28/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.05300	1.00900	4.17854	0.00000	0.0000	0
28/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.75800	1.80500	2.67349	0.00000	0.0000	0
28/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.08200	1.03800	4.06654	0.00000	0.0000	0
28/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.80000	1.84800	2.66667	0.00000	0.0000	0
28/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.02400	0.98100	4.19922	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.69020	7.78060	1.17552	7.73500	7.7350	882
28/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.07353	0.08411	14.38868	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.73333	0.65351	10.88459	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.06829	0.07788	14.04305	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.77809	0.69728	10.38569	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.07930	0.09098	14.72888	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.68910	0.61038	11.42360	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.79340	7.88520	1.17792	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.41256	0.45823	11.06990	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.26956	0.22343	17.11307	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.38993	0.43320	11.09686	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.29693	0.24840	16.34392	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.43649	0.48463	11.02889	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.24349	0.19983	17.93092	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.89550	7.98850	1.17789	0.00000	0.0000	0

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28/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.45474	0.49164	8.11453	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.43244	0.37634	12.97290	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.43619	0.47151	8.09739	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.46389	0.40621	12.43398	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.47410	0.51278	8.15862	0.00000	0.0000	0
28/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.40180	0.34748	13.51916	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.27010	12.32740	0.46699	12.29970	12.2710	64,135
28/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.53600	0.58400	8.95522	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.11600	0.10700	7.75862	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.50300	0.54900	9.14513	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.13300	0.12200	8.27068	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.57200	0.62000	8.39161	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.10200	0.09300	8.82353	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.19600	1.25300	4.76589	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	24,000
28/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.44700	0.41600	6.93512	0.00000	0.0000	0
28/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.21700	0.24300	11.98157	0.00000	0.0000	24,000
28/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.42650	12.48530	0.47318	0.00000	0.0000	1,413
28/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.21300	0.23100	8.45070	0.00000	0.0000	0
28/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.23700	1.19600	3.31447	0.00000	0.0000	0
28/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.20500	0.22300	8.78049	0.00000	0.0000	0
28/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.27900	1.23800	3.20563	0.00000	0.0000	0
28/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.22100	0.24000	8.59729	0.00000	0.0000	0
28/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.19500	1.15500	3.34728	0.00000	0.0000	0
28/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.16000	1.21000	4.31034	0.00000	0.0000	0
28/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.08400	0.07500	10.71429	0.00000	0.0000	6,000
28/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.58030	12.64070	0.48012	0.00000	0.0000	0
28/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.69500	0.72400	4.17266	0.00000	0.0000	0
28/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.56500	0.53400	5.48673	0.00000	0.0000	0
28/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.67400	0.70300	4.30267	0.00000	0.0000	0
28/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.59400	0.56300	5.21886	0.00000	0.0000	0
28/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.71600	0.74600	4.18994	0.00000	0.0000	0
28/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.53600	0.50600	5.59701	0.00000	0.0000	0
28/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09250	0.09390	1.51351	0.00000	0.0000	3,351
28/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00036	0.00043	19.44444	0.00000	0.0000	0
28/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01586	0.01453	8.38588	0.00000	0.0000	0
28/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00009	0.00012	33.33333	0.00000	0.0000	0
28/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02559	0.02422	5.35365	0.00000	0.0000	0
28/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00141	0.00174	23.40426	0.00000	0.0000	0
28/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00691	0.00584	15.48480	0.00000	0.0000	0
28/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09390	0.09530	1.49095	0.00000	0.0000	0
28/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00498	0.00563	13.05221	0.00000	0.0000	0
28/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00408	0.00333	18.38235	0.00000	0.0000	0
28/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00210	0.00233	10.95238	0.00000	0.0000	0
28/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01120	0.01003	10.44643	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
28/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01163	0.01284	10.40413	0.00000	0.0000	0
28/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00073	0.00054	26.02740	0.00000	0.0000	0
28/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09520	0.09670	1.57563	0.00000	0.0000	0
28/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00684	0.00759	10.96491	0.00000	0.0000	0
28/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00504	0.00429	14.88095	0.00000	0.0000	0
28/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00360	0.00398	10.55556	0.00000	0.0000	0
28/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01180	0.01068	9.49153	0.00000	0.0000	0
28/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01318	0.01441	9.33232	0.00000	0.0000	0
28/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00138	0.00111	19.56522	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.24970	10.34070	0.88783	10.32650	10.3265	45,890
28/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.18200	0.21600	18.68132	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.33200	0.27500	17.16867	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.16600	0.19800	19.27711	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.36600	0.30700	16.12022	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.19900	0.23600	18.59296	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.29900	0.24500	18.06020	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.26700	0.21900	17.97753	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.21700	0.26000	19.81567	0.00000	0.0000	1,000
28/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.51800	0.59400	14.67181	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.06800	0.05300	22.05882	0.00000	0.0000	1,000
28/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.68600	0.77000	12.24490	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.03600	0.02900	19.44444	0.00000	0.0000	1,000
28/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.82200	0.90800	10.46229	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	15,360
28/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.48000	0.55200	15.00000	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.08000	0.06100	23.75000	0.00000	0.0000	5,120
28/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.14500	0.11500	20.68966	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.34500	0.40600	17.68116	0.00000	0.0000	5,120
28/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.43900	0.37500	14.57859	0.00000	0.0000	0
28/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.13900	0.16600	19.42446	0.00000	0.0000	15,360
28/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.39270	10.48530	0.89101	10.44720	10.4472	1,250
28/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.26200	0.32700	24.80916	0.00000	0.0000	0
28/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.59500	0.56700	4.70588	0.00000	0.0000	0
28/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.24500	0.30800	25.71429	0.00000	0.0000	0
28/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.62800	0.59800	4.77707	0.00000	0.0000	0
28/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.28000	0.31900	13.92857	0.00000	0.0000	0
28/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.56300	0.50900	9.59147	0.00000	0.0000	0
28/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.99400	1.08900	9.55734	0.00000	0.0000	0
28/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.05100	0.05400	5.88235	0.00000	0.0000	10,200
28/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.53440	10.62830	0.89137	0.00000	0.0000	8,000
28/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.55100	0.60200	9.25590	0.00000	0.0000	0
28/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.40700	0.36400	10.56511	0.00000	0.0000	0
28/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.52900	0.57800	9.26276	0.00000	0.0000	0
28/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.43500	0.39000	10.34483	0.00000	0.0000	0
28/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.57500	0.62700	9.04348	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
28/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.38100	0.33900	11.02362	0.00000	0.0000	0
28/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.88150	10.97670	0.87488	0.00000	0.0000	500
28/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.60500	0.63000	4.13223	0.00000	0.0000	0
28/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.21700	1.14600	5.83402	0.00000	0.0000	0
28/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.59200	0.61700	4.22297	0.00000	0.0000	0
28/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.25400	1.18300	5.66188	0.00000	0.0000	0
28/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.61800	0.64400	4.20712	0.00000	0.0000	0
28/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.18000	1.11000	5.93220	0.00000	0.0000	0
28/03/2012	AUS / R 2012/06/18			Foreign Exchange Future	7.98950	7.99600	0.08136	0.00000	0.0000	22,831
28/03/2012	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.39400	0.39700	0.76142	0.00000	0.0000	0
28/03/2012	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	0
28/03/2012	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.35600	0.35800	0.56180	0.00000	0.0000	0
28/03/2012	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	0
28/03/2012	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.43300	0.43700	0.92379	0.00000	0.0000	0
28/03/2012	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
28/03/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.01810	8.02570	0.09479	0.00000	0.0000	2,636
28/03/2012	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.19800	0.19500	1.51515	0.00000	0.0000	0
28/03/2012	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.41600	0.40600	2.40385	0.00000	0.0000	0
28/03/2012	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.18300	0.18000	1.63934	0.00000	0.0000	0
28/03/2012	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.45100	0.44100	2.21729	0.00000	0.0000	0
28/03/2012	AUS / R 2012/09/17	8.19	C	Foreign Exchange Future	0.21400	0.21100	1.40187	0.00000	0.0000	0
28/03/2012	AUS / R 2012/09/17	8.19	P	Foreign Exchange Future	0.38200	0.37200	2.61780	0.00000	0.0000	0
28/03/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.04880	8.05770	0.11058	0.00000	0.0000	100
28/03/2012	AUS / R 2012/12/14	8.09	C	Foreign Exchange Future	0.33500	0.33300	0.59701	0.00000	0.0000	0
28/03/2012	AUS / R 2012/12/14	8.09	P	Foreign Exchange Future	0.37500	0.36500	2.66667	0.00000	0.0000	0
28/03/2012	AUS / R 2012/12/14	8.14	C	Foreign Exchange Future	0.31600	0.31300	0.94937	0.00000	0.0000	0
28/03/2012	AUS / R 2012/12/14	8.14	P	Foreign Exchange Future	0.40600	0.39500	2.70936	0.00000	0.0000	0
28/03/2012	AUS / R 2012/12/14	8.04	C	Foreign Exchange Future	0.35600	0.35400	0.56180	0.00000	0.0000	0
28/03/2012	AUS / R 2012/12/14	8.04	P	Foreign Exchange Future	0.34600	0.33600	2.89017	0.00000	0.0000	0
28/03/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.09370	9.11070	0.18694	0.00000	0.0000	0
28/03/2012	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	2.07000	2.08300	0.62802	0.00000	0.0000	0
28/03/2012	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27600	0.27200	1.44928	0.00000	0.0000	0
28/03/2012	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	2.03200	2.04400	0.59055	0.00000	0.0000	0
28/03/2012	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28800	0.28300	1.73611	0.00000	0.0000	0
28/03/2012	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	2.11300	2.12600	0.61524	0.00000	0.0000	0
28/03/2012	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26900	0.26500	1.48699	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.72970	7.79260	0.81374	0.00000	0.0000	10
28/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.06000	0.07200	20.00000	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.48000	0.42900	10.62500	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.05300	0.06400	20.75472	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.52300	0.47100	9.94264	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.06800	0.08100	19.11765	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.43800	0.38800	11.41553	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.81670	7.88050	0.81620	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.29800	0.33300	11.74497	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
28/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.19000	0.16100	15.26316	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.27200	0.30500	12.13235	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.21400	0.18300	14.48598	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.32600	0.36200	11.04294	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.16800	0.14000	16.66667	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.90170	7.96620	0.81628	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.36200	0.39500	9.11602	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.26400	0.23200	12.12121	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.33800	0.36900	9.17160	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.29000	0.25600	11.72414	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.38700	0.42200	9.04393	0.00000	0.0000	0
28/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.23900	0.20900	12.55230	0.00000	0.0000	0
28/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.20240	0.16930	16.35375	0.00000	0.0000	100,000
28/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.00250	0.00000	100.00000	0.00000	0.0000	12,500
28/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.03710	0.04800	29.38005	0.00000	0.0000	12,500
28/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.08180	0.09850	20.41565	0.00000	0.0000	5,670
28/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.10400	0.10160	2.30769	0.00000	0.0000	8,000
28/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10440	0.10550	1.05364	0.00000	0.0000	8,000
28/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.07420	0.07780	4.85175	0.00000	0.0000	16,000
28/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.03620	0.03890	7.45856	0.00000	0.0000	16,000
28/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.50550	8.58450	0.92881	0.00000	0.0000	28,369
28/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.07600	0.09400	23.68421	0.00000	0.0000	0
28/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.67100	0.61000	9.09091	0.00000	0.0000	0
28/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.06900	0.08600	24.63768	0.00000	0.0000	0
28/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.71400	0.65200	8.68347	0.00000	0.0000	0
28/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.08300	0.10300	24.09639	0.00000	0.0000	0
28/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.62800	0.56900	9.39490	0.00000	0.0000	0
28/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.63040	8.71110	0.93507	0.00000	0.0000	50
28/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.32300	0.35800	10.83591	0.00000	0.0000	0
28/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.44300	0.39700	10.38375	0.00000	0.0000	0
28/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.30700	0.33900	10.42345	0.00000	0.0000	0
28/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.47700	0.42800	10.27254	0.00000	0.0000	0
28/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.34100	0.37700	10.55718	0.00000	0.0000	0
28/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.41100	0.36600	10.94891	0.00000	0.0000	0
28/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.75540	8.83760	0.93885	0.00000	0.0000	0
28/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.58700	0.62800	6.98467	0.00000	0.0000	0
28/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.33700	0.29600	12.16617	0.00000	0.0000	0
28/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.56400	0.60300	6.91489	0.00000	0.0000	0
28/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.36400	0.32100	11.81319	0.00000	0.0000	0
28/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.61200	0.65500	7.02614	0.00000	0.0000	0
28/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.31200	0.27300	12.50000	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.27990	6.32150	0.66243	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.11400	0.13200	15.78947	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.13400	0.11100	17.16418	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
28/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.09500	0.11000	15.78947	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.16500	0.13900	15.75758	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.13600	0.16100	18.38235	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.10600	0.09000	15.09434	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.33720	6.37880	0.65644	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.27400	0.29700	8.39416	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.18000	0.16100	10.55556	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.24700	0.26900	8.90688	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.20300	0.18300	9.85222	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.30200	0.32800	8.60927	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.15800	0.14200	10.12658	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.38110	6.42280	0.65349	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.31700	0.34000	7.25552	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.27300	0.25500	6.59341	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.29300	0.31400	7.16724	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.29900	0.27900	6.68896	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.34200	0.36600	7.01754	0.00000	0.0000	0
28/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.24800	0.23100	6.85484	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.21700	1.23210	1.24076	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.07700	0.08920	15.84416	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01000	0.00710	29.00000	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04400	0.05270	19.77273	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02700	0.02060	23.70370	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.11970	0.13500	12.78195	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00270	0.00290	7.40741	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.23220	1.24780	1.26603	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06550	0.07380	12.67176	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.04410	0.03680	16.55329	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04550	0.05140	12.96703	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.07410	0.06440	13.09042	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.09440	0.10560	11.86441	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.02300	0.01860	19.13043	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.24800	1.26360	1.25000	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08010	0.08830	10.23720	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.06010	0.05270	12.31281	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06070	0.06700	10.37891	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.09070	0.08140	10.25358	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.10610	0.11650	9.80207	0.00000	0.0000	0
28/03/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.03610	0.03090	14.40443	0.00000	0.0000	0

Future Open Interest

601,705

Option Open Interest

293,234

Total

894,939