



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/03/2011

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
15/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.95550	7.05740	1.46503	7.16840	6.9480	392,073
15/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.06500	0.08900	36.92308	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.56000	0.48200	13.92857	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.05900	0.08100	37.28814	0.00000	0.0000	800
15/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.60400	0.52400	13.24503	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.07200	0.09800	36.11111	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.51700	0.44100	14.70019	0.00000	0.0000	1,000
15/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.34600	0.42900	23.98844	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09100	0.07200	20.87912	0.00000	0.0000	300
15/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.35600	0.29100	18.25843	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.11100	0.14800	33.33333	0.00000	0.0000	2,190
15/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.24900	0.19500	21.68675	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.15400	0.20200	31.16883	0.00000	0.0000	500
15/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.06800	0.97600	8.61423	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.02300	0.03300	43.47826	0.00000	0.0000	500
15/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.87800	0.78900	10.13667	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.03300	0.04600	39.39394	0.00000	0.0000	1,000
15/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.39400	0.32700	17.00508	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.09900	0.13400	35.35354	0.00000	0.0000	500
15/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.08900	0.12100	35.95506	0.00000	0.0000	250
15/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.43400	0.36400	16.12903	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.28300	0.22500	20.49470	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.13800	0.18200	31.88406	0.00000	0.0000	650
15/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.21700	0.17200	20.73733	0.00000	0.0000	0
15/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.17200	0.22900	33.13953	0.00000	0.0000	150
15/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.05660	7.16020	1.46813	7.21640	7.0000	54,911
15/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.08400	0.10300	22.61905	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.07700	0.99300	7.79944	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.08000	0.09800	22.50000	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.12300	1.03800	7.56901	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.08900	0.10900	22.47191	0.00000	0.0000	3,000
15/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.03200	0.94900	8.04264	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.85500	0.77700	9.12281	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.11200	0.13700	22.32143	0.00000	0.0000	2,800

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
15/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.18500	0.22500	21.62162	0.00000	0.0000	5,000
15/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.52800	0.46500	11.93182	0.00000	0.0000	2,800
15/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.43400	0.51300	18.20276	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17700	0.15300	13.55932	0.00000	0.0000	10,000
15/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.37500	0.44900	19.73333	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21800	0.18900	13.30275	0.00000	0.0000	10,000
15/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.56700	0.50100	11.64021	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.17400	0.21100	21.26437	0.00000	0.0000	10,000
15/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.68600	0.61500	10.34985	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.14300	0.17500	22.37762	0.00000	0.0000	200
15/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.49900	0.58200	16.63327	0.00000	0.0000	0
15/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14200	0.12200	14.08451	0.00000	0.0000	5,000
15/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.15810	7.25920	1.41239	7.29300	7.2558	2,082
15/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.30100	0.35300	17.27575	0.00000	0.0000	0
15/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.49300	0.44400	9.93915	0.00000	0.0000	0
15/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.28600	0.33500	17.13287	0.00000	0.0000	0
15/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.52800	0.47600	9.84848	0.00000	0.0000	0
15/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.31700	0.37100	17.03470	0.00000	0.0000	0
15/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.45900	0.41200	10.23965	0.00000	0.0000	0
15/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.26380	7.36880	1.44552	0.00000	0.0000	277
15/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.55100	0.63100	14.51906	0.00000	0.0000	0
15/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.32300	0.29800	7.73994	0.00000	0.0000	0
15/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.52500	0.60300	14.85714	0.00000	0.0000	0
15/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.34700	0.32000	7.78098	0.00000	0.0000	0
15/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.57800	0.66000	14.18685	0.00000	0.0000	0
15/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.30000	0.27700	7.66667	0.00000	0.0000	0
15/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.57100	0.65200	14.18564	0.00000	0.0000	0
15/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.30700	0.28300	7.81759	0.00000	0.0000	1,000
15/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.18860	9.29200	1.12531	0.00000	0.0000	0
15/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45400	1.53800	5.77717	0.00000	0.0000	0
15/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.46500	1.44600	1.29693	0.00000	0.0000	0
15/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.43800	1.52100	5.77191	0.00000	0.0000	0
15/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.49900	1.47900	1.33422	0.00000	0.0000	0
15/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47000	1.55500	5.78231	0.00000	0.0000	0
15/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43100	1.41300	1.25786	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.95550	7.05740	1.46503	7.07350	7.0275	280
15/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.15403	0.20187	31.05888	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.24853	0.19447	21.75190	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.13801	0.18207	31.92522	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.28251	0.22467	20.47361	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.17188	0.22871	33.06377	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.21638	0.17131	20.82910	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.08024	0.10883	35.63061	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.47474	0.40143	15.44214	0.00000	0.0000	60
15/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.05660	7.16020	1.46813	0.00000	0.0000	0

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15/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.27697	0.33596	21.29834	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.32037	0.27576	13.92452	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.25881	0.31097	20.15378	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.35221	0.30077	14.60492	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.29645	0.36226	22.19936	0.00000	0.0000	0
15/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.28985	0.25206	13.03778	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.20900	11.32000	0.99028	11.34500	11.2350	17,184
15/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.10700	0.13000	21.49533	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.74800	0.66000	11.76471	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.09800	0.12000	22.44898	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.78900	0.70000	11.28010	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.11600	0.14100	21.55172	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.70700	0.62100	12.16407	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.58000	0.66300	14.31034	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12100	0.09300	23.14050	0.00000	0.0000	10
15/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.44700	0.37700	15.65996	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.20600	0.24700	19.90291	0.00000	0.0000	10
15/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.17600	0.21100	19.88636	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.51700	0.44100	14.70019	0.00000	0.0000	100
15/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.09000	0.11000	22.22222	0.00000	0.0000	0
15/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.83100	0.74000	10.95066	0.00000	0.0000	100
15/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.35400	11.46850	1.00846	11.35000	11.3500	17,755
15/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.40600	0.45600	12.31527	0.00000	0.0000	0
15/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.55200	0.48800	11.59420	0.00000	0.0000	0
15/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.38800	0.43600	12.37113	0.00000	0.0000	0
15/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.58400	0.51800	11.30137	0.00000	0.0000	0
15/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.42500	0.47700	12.23529	0.00000	0.0000	0
15/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.52100	0.45900	11.90019	0.00000	0.0000	0
15/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.35300	0.39800	12.74788	0.00000	0.0000	0
15/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.64900	0.58000	10.63174	0.00000	0.0000	100
15/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.23200	0.26300	13.36207	0.00000	0.0000	0
15/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.97800	0.89500	8.48671	0.00000	0.0000	200
15/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.49660	11.60760	0.96550	0.00000	0.0000	87
15/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.51000	0.56900	11.56863	0.00000	0.0000	0
15/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.66300	0.61100	7.84314	0.00000	0.0000	0
15/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.49200	0.54900	11.58537	0.00000	0.0000	0
15/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.69500	0.64100	7.76978	0.00000	0.0000	0
15/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.52900	0.58900	11.34216	0.00000	0.0000	0
15/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.63200	0.58100	8.06962	0.00000	0.0000	0
15/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.34100	0.38400	12.60997	0.00000	0.0000	0
15/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.04400	0.97600	6.51341	0.00000	0.0000	250
15/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08510	0.08730	2.58519	0.00000	0.0000	1,033
15/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00273	0.00388	42.12454	0.00000	0.0000	0
15/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00263	0.00158	39.92395	0.00000	0.0000	0
15/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00056	0.00082	46.42857	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
15/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01046	0.00852	18.54685	0.00000	0.0000	0
15/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01023	0.01236	20.82111	0.00000	0.0000	0
15/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00013	0.00006	53.84615	0.00000	0.0000	0
15/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08640	0.08860	2.54630	0.00000	0.0000	0
15/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00760	0.00933	22.76316	0.00000	0.0000	0
15/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00120	0.00073	39.16667	0.00000	0.0000	0
15/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00288	0.00363	26.04167	0.00000	0.0000	0
15/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00648	0.00503	22.37654	0.00000	0.0000	0
15/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01649	0.01868	13.28078	0.00000	0.0000	0
15/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00009	0.00008	11.11111	0.00000	0.0000	0
15/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.70220	9.83960	1.41617	9.85700	9.8000	15,081
15/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20600	0.27300	32.52427	0.00000	0.0000	0
15/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.30400	0.23300	23.35526	0.00000	0.0000	0
15/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.18900	0.24900	31.74603	0.00000	0.0000	0
15/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.33700	0.25900	23.14540	0.00000	0.0000	0
15/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22500	0.30000	33.33333	0.00000	0.0000	0
15/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.27300	0.21000	23.07692	0.00000	0.0000	0
15/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.82040	9.96140	1.43579	0.00000	0.0000	14,009
15/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.46500	0.56400	21.29032	0.00000	0.0000	0
15/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.29500	0.25300	14.23729	0.00000	0.0000	0
15/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.43800	0.53400	21.91781	0.00000	0.0000	0
15/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.31800	0.27300	14.15094	0.00000	0.0000	0
15/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.49300	0.59400	20.48682	0.00000	0.0000	0
15/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.27300	0.23300	14.65201	0.00000	0.0000	0
15/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.93500	10.07460	1.40513	0.00000	0.0000	300
15/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.54600	0.63700	16.66667	0.00000	0.0000	0
15/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.41100	0.36200	11.92214	0.00000	0.0000	0
15/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.52100	0.60900	16.89060	0.00000	0.0000	0
15/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.43600	0.38400	11.92661	0.00000	0.0000	0
15/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.57200	0.66500	16.25874	0.00000	0.0000	0
15/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.38700	0.34000	12.14470	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAB \$ 20			Can-Do Future	6.86520	6.96790	1.49595	0.00000	0.0000	524,280
15/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	C	Can-Do Future	0.04600	0.12200	165.21739	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	P	Can-Do Future	0.03100	0.00400	87.09677	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	C	Can-Do Future	0.02500	0.07900	216.00000	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	P	Can-Do Future	0.06000	0.01100	81.66667	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	C	Can-Do Future	0.07900	0.16900	113.92405	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	P	Can-Do Future	0.01400	0.00100	92.85714	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAC € 20			Can-Do Future	9.58790	9.85160	2.75034	0.00000	0.0000	7,857
15/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	C	Can-Do Future	0.04400	0.25400	477.27273	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	P	Can-Do Future	0.05600	0.00200	96.42857	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	C	Can-Do Future	0.02700	0.20600	662.96296	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	P	Can-Do Future	0.08900	0.00400	95.50562	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	C	Can-Do Future	0.07200	0.30300	320.83333	0.00000	0.0000	0
15/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	P	Can-Do Future	0.03400	0.00100	97.05882	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
15/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.93150	6.90780	0.34192	0.00000	0.0000	13,460
15/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34000	0.31800	6.47059	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05900	0.06000	1.69492	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30000	0.27800	7.33333	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06900	0.07000	1.44928	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.38200	0.35900	6.02094	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.94660	6.92810	0.26632	0.00000	0.0000	8,470
15/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.41500	0.40200	3.13253	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11800	0.12400	5.08475	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37800	0.36500	3.43915	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13100	0.13700	4.58015	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.45400	0.44000	3.08370	0.00000	0.0000	0
15/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10700	0.11200	4.67290	0.00000	0.0000	0
15/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.82980	7.81170	0.23117	0.00000	0.0000	0
15/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.11200	1.10100	0.98921	0.00000	0.0000	0
15/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.58200	0.58900	1.20275	0.00000	0.0000	0
15/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.08500	1.07400	1.01382	0.00000	0.0000	0
15/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.60500	0.61200	1.15702	0.00000	0.0000	0
15/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.14000	1.12900	0.96491	0.00000	0.0000	0
15/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.56000	0.56700	1.25000	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.12150	7.15500	0.47041	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.30800	0.34400	11.68831	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08700	0.08900	2.29885	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.27200	0.30800	13.23529	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.10100	0.10300	1.98020	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.34500	0.38100	10.43478	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.20610	7.24240	0.50374	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.21300	0.23700	11.26761	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.25700	0.24500	4.66926	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19400	0.21700	11.85567	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.28800	0.27500	4.51389	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.23400	0.26300	12.39316	0.00000	0.0000	0
15/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22800	0.22100	3.07018	0.00000	0.0000	0
15/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.52450	7.69770	2.30181	0.00000	0.0000	0
15/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.49000	0.63500	29.59184	0.00000	0.0000	0
15/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06600	0.03700	43.93939	0.00000	0.0000	0
15/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.45100	0.59300	31.48559	0.00000	0.0000	0
15/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07700	0.04500	41.55844	0.00000	0.0000	0
15/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.53000	0.67900	28.11321	0.00000	0.0000	0
15/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05600	0.03100	44.64286	0.00000	0.0000	0
15/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.63900	7.81680	2.32753	0.00000	0.0000	0
15/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.31200	0.40600	30.12821	0.00000	0.0000	0
15/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.32300	0.23900	26.00619	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
15/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.29200	0.38000	30.13699	0.00000	0.0000	0
15/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.35300	0.26300	25.49575	0.00000	0.0000	0
15/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.33600	0.43400	29.16667	0.00000	0.0000	0
15/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.29700	0.21700	26.93603	0.00000	0.0000	0
15/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,916.27000	14,127.58000	1.51844	0.00000	0.0000	0
15/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	416.30000	627.60000	50.75667	0.00000	0.0000	0
15/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	416.30000	627.60000	50.75667	0.00000	0.0000	0
15/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	416.30000	627.60000	50.75667	0.00000	0.0000	0
15/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06180	1.07620	1.35619	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03460	0.04410	27.45665	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02280	0.01790	21.49123	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01630	0.02170	33.12883	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05450	0.04550	16.51376	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06830	0.08120	18.88726	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00650	0.00500	23.07692	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08070	1.09560	1.37874	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03710	0.04480	20.75472	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05640	0.04920	12.76596	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02340	0.02870	22.64957	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09270	0.08310	10.35599	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05930	0.07000	18.04384	0.00000	0.0000	0
15/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02860	0.02440	14.68531	0.00000	0.0000	0

Future Open Interest										1,069,139
Option Open Interest										58,470
Total										1,127,609