



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 18/03/2011

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
18/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.16000	7.07090	1.24441	7.15170	7.0777	376,594
18/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.11100	0.09700	12.61261	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.40100	0.47600	18.70324	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.10000	0.08800	12.00000	0.00000	0.0000	800
18/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.44000	0.51700	17.50000	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.12300	0.10700	13.00813	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.36300	0.43600	20.11019	0.00000	0.0000	1,000
18/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.51000	0.44200	13.33333	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05000	0.07100	42.00000	0.00000	0.0000	300
18/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.22500	0.28700	27.55556	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.18500	0.15800	14.59459	0.00000	0.0000	2,190
18/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.15000	0.19300	28.66667	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.26000	0.21400	17.69231	0.00000	0.0000	500
18/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.87900	0.96500	9.78385	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	500
18/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.69600	0.78000	12.06897	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.05600	0.05100	8.92857	0.00000	0.0000	1,000
18/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.25700	0.32200	25.29183	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.16700	0.14300	14.37126	0.00000	0.0000	500
18/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.15000	0.13000	13.33333	0.00000	0.0000	250
18/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.29000	0.35900	23.79310	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.17100	0.22300	30.40936	0.00000	0.0000	0
18/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.23100	0.19400	16.01732	0.00000	0.0000	650
18/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.13000	0.17000	30.76923	0.00000	0.0000	3,000
18/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.29000	0.24100	16.89655	0.00000	0.0000	150
18/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.26470	7.17400	1.24850	7.18790	7.1879	54,471
18/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.12000	0.11100	7.50000	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.90500	0.98700	9.06077	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.11300	0.10600	6.19469	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.94800	1.03200	8.86076	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.12600	0.11800	6.34921	0.00000	0.0000	3,000
18/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.86100	0.94400	9.63995	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.69400	0.77300	11.38329	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.15900	0.14700	7.54717	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
18/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.26000	0.23700	8.84615	0.00000	0.0000	5,000
18/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.39500	0.46300	17.21519	0.00000	0.0000	2,800
18/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.58500	0.52700	9.91453	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.12000	0.15300	27.50000	0.00000	0.0000	10,000
18/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.51600	0.46300	10.27132	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.15100	0.18900	25.16556	0.00000	0.0000	10,000
18/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.42900	0.49900	16.31702	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.24400	0.22300	8.60656	0.00000	0.0000	10,000
18/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.53800	0.61200	13.75465	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.20300	0.18600	8.37438	0.00000	0.0000	200
18/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.65900	0.59600	9.55994	0.00000	0.0000	0
18/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09400	0.12200	29.78723	0.00000	0.0000	5,000
18/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.36510	7.27290	1.25185	0.00000	0.0000	2,082
18/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.39600	0.36300	8.33333	0.00000	0.0000	0
18/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.38100	0.44000	15.48556	0.00000	0.0000	0
18/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.37700	0.34600	8.22281	0.00000	0.0000	0
18/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.41200	0.47300	14.80583	0.00000	0.0000	0
18/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.42000	0.38200	9.04762	0.00000	0.0000	0
18/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.35500	0.40900	15.21127	0.00000	0.0000	0
18/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.47610	7.38250	1.25199	0.00000	0.0000	277
18/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.69400	0.64100	7.63689	0.00000	0.0000	0
18/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.25400	0.29500	16.14173	0.00000	0.0000	0
18/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.66400	0.61300	7.68072	0.00000	0.0000	0
18/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.27400	0.31700	15.69343	0.00000	0.0000	0
18/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.72500	0.66900	7.72414	0.00000	0.0000	0
18/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.23500	0.27300	16.17021	0.00000	0.0000	0
18/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.71600	0.66100	7.68156	0.00000	0.0000	0
18/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.24000	0.27900	16.25000	0.00000	0.0000	1,000
18/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.39790	9.31150	0.91935	0.00000	0.0000	0
18/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.57900	1.55800	1.32996	0.00000	0.0000	0
18/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.38100	1.44700	4.77915	0.00000	0.0000	0
18/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.56200	1.54100	1.34443	0.00000	0.0000	0
18/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.41400	1.48000	4.66761	0.00000	0.0000	0
18/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.59600	1.57400	1.37845	0.00000	0.0000	0
18/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.34800	1.41300	4.82196	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.16000	7.07090	1.24441	7.15940	7.1594	280
18/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.25992	0.21394	17.69006	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.14992	0.19304	28.76201	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.23132	0.19361	16.30209	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.17132	0.22271	29.99650	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.29044	0.24100	17.02245	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.13044	0.17010	30.40478	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.13584	0.11758	13.44229	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.32584	0.39668	21.74073	0.00000	0.0000	60
18/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.26470	7.17400	1.24850	0.00000	0.0000	0

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18/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.39366	0.34894	11.36006	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.22896	0.27494	20.08211	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.36625	0.32376	11.60137	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.25155	0.29976	19.16518	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.42238	0.37542	11.11795	0.00000	0.0000	0
18/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.20768	0.25142	21.06125	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.53040	11.42120	0.94706	11.49190	11.4730	16,216
18/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.20200	0.17500	13.36634	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.52200	0.60400	15.70881	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.18800	0.16300	13.29787	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.55800	0.64200	15.05376	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.21700	0.18800	13.36406	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.48700	0.56700	16.42710	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.83700	0.75200	10.15532	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05700	0.08100	42.10526	0.00000	0.0000	10
18/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.27800	0.33300	19.78417	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.35800	0.30400	15.08380	0.00000	0.0000	10
18/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.30900	0.26500	14.23948	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.32900	0.39400	19.75684	0.00000	0.0000	100
18/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.17500	0.15200	13.14286	0.00000	0.0000	0
18/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.59500	0.68100	14.45378	0.00000	0.0000	100
18/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.68110	11.57070	0.94512	0.00000	0.0000	17,746
18/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.58100	0.51500	11.35972	0.00000	0.0000	0
18/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.40000	0.44400	11.00000	0.00000	0.0000	0
18/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.55600	0.49100	11.69065	0.00000	0.0000	0
18/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.42500	0.47000	10.58824	0.00000	0.0000	0
18/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.60800	0.54000	11.18421	0.00000	0.0000	0
18/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.37700	0.41900	11.14058	0.00000	0.0000	0
18/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.50700	0.45000	11.24260	0.00000	0.0000	0
18/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.47600	0.52900	11.13445	0.00000	0.0000	100
18/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.34300	0.30500	11.07872	0.00000	0.0000	0
18/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.76200	0.83400	9.44882	0.00000	0.0000	200
18/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.82190	11.70990	0.94739	0.00000	0.0000	452
18/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.68500	0.62300	9.05109	0.00000	0.0000	0
18/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.51300	0.56300	9.74659	0.00000	0.0000	0
18/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.66000	0.60000	9.09091	0.00000	0.0000	0
18/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.53800	0.59000	9.66543	0.00000	0.0000	0
18/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.71000	0.64700	8.87324	0.00000	0.0000	0
18/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.48800	0.53700	10.04098	0.00000	0.0000	0
18/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.46700	0.42700	8.56531	0.00000	0.0000	0
18/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.84500	0.91700	8.52071	0.00000	0.0000	250
18/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.09110	0.08730	4.17124	0.08759	0.0875	1,173
18/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00681	0.00439	35.53598	0.00000	0.0000	0
18/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00071	0.00209	194.36620	0.00000	0.0000	0
18/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00183	0.00121	33.87978	0.00000	0.0000	0

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18/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00573	0.00891	55.49738	0.00000	0.0000	0
18/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01614	0.01243	22.98637	0.00000	0.0000	0
18/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00004	0.00013	225.00000	0.00000	0.0000	0
18/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.09250	0.08860	4.21622	0.00000	0.0000	80
18/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.01294	0.00975	24.65224	0.00000	0.0000	0
18/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00044	0.00115	161.36364	0.00000	0.0000	0
18/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00591	0.00434	26.56514	0.00000	0.0000	0
18/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00341	0.00574	68.32845	0.00000	0.0000	0
18/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.02256	0.01869	17.15426	0.00000	0.0000	0
18/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00009	50.00000	0.00000	0.0000	0
18/03/2011	€ / R 2011/06/13			Foreign Exchange Future	10.01430	9.97860	0.35649	10.05950	9.9865	14,987
18/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.38200	0.36000	5.75916	0.00000	0.0000	0
18/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.16800	0.18100	7.73810	0.00000	0.0000	0
18/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.35200	0.33100	5.96591	0.00000	0.0000	0
18/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.18800	0.20200	7.44681	0.00000	0.0000	0
18/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.41300	0.39000	5.56901	0.00000	0.0000	0
18/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.14900	0.16100	8.05369	0.00000	0.0000	0
18/03/2011	€ / R 2011/09/19			Foreign Exchange Future	10.13940	10.10200	0.36886	0.00000	0.0000	14,009
18/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.68100	0.65700	3.52423	0.00000	0.0000	0
18/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19200	0.20500	6.77083	0.00000	0.0000	0
18/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.64800	0.62500	3.54938	0.00000	0.0000	0
18/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20900	0.22300	6.69856	0.00000	0.0000	0
18/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.71400	0.69000	3.36134	0.00000	0.0000	0
18/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.17500	0.18800	7.42857	0.00000	0.0000	0
18/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.25540	10.21570	0.38711	0.00000	0.0000	300
18/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.74800	0.72500	3.07487	0.00000	0.0000	0
18/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29300	0.30900	5.46075	0.00000	0.0000	0
18/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.71800	0.69600	3.06407	0.00000	0.0000	0
18/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.31300	0.33000	5.43131	0.00000	0.0000	0
18/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.77800	0.75500	2.95630	0.00000	0.0000	0
18/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27300	0.28900	5.86081	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ 20			Can-Do Future	7.07560	7.03920	0.51444	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	C	Can-Do Future	0.22600	0.18900	16.37168	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	C	Can-Do Future	0.17600	0.13900	21.02273	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	C	Can-Do Future	0.27600	0.23900	13.40580	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAC € 20			Can-Do Future	10.02660	9.95050	0.75898	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	C	Can-Do Future	0.42700	0.35100	17.79859	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	P	Can-Do Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	C	Can-Do Future	0.37700	0.30100	20.15915	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	P	Can-Do Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	C	Can-Do Future	0.47700	0.40100	15.93291	0.00000	0.0000	0
18/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	P	Can-Do Future	0.00000	0.00100	100.00000	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
18/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.97550	6.95640	0.27382	0.00000	0.0000	13,535
18/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.37800	0.36500	3.43915	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33700	0.32500	3.56083	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06200	0.06900	11.29032	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.42100	0.40700	3.32542	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04600	0.05100	10.86957	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.99340	6.97360	0.28312	0.00000	0.0000	8,370
18/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.45700	0.43800	4.15755	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11400	0.11400	0.00000	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.41900	0.40100	4.29594	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12600	0.12700	0.79365	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.49600	0.47800	3.62903	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10300	0.10400	0.97087	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.01230	6.99140	0.29805	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.50200	0.48700	2.98805	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.14000	0.14600	4.28571	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.46900	0.45400	3.19829	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.15700	0.16300	3.82166	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.53600	0.52000	2.98507	0.00000	0.0000	0
18/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.12400	0.12900	4.03226	0.00000	0.0000	0
18/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.84320	7.83420	0.11475	0.00000	0.0000	0
18/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.12700	1.12100	0.53239	0.00000	0.0000	0
18/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.58400	0.58700	0.51370	0.00000	0.0000	0
18/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.10000	1.09400	0.54545	0.00000	0.0000	0
18/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.60700	0.61000	0.49423	0.00000	0.0000	0
18/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.15500	1.14900	0.51948	0.00000	0.0000	0
18/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.56200	0.56500	0.53381	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.25010	7.16880	1.12136	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.40700	0.34200	15.97052	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.05700	0.07300	28.07018	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.36700	0.30500	16.89373	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.06700	0.08600	28.35821	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.44800	0.38100	14.95536	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04800	0.06200	29.16667	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.33930	7.25550	1.14180	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.28800	0.24500	14.93056	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.19900	0.24000	20.60302	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.26000	0.22400	13.84615	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.22100	0.26900	21.71946	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.31700	0.27100	14.51104	0.00000	0.0000	0
18/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.17800	0.21600	21.34831	0.00000	0.0000	0
18/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.96720	7.81690	1.88648	0.00000	0.0000	900
18/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.88000	0.75200	14.54545	0.00000	0.0000	0
18/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.01300	0.03500	169.23077	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
18/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.83400	0.70700	15.22782	0.00000	0.0000	0
18/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.01700	0.04000	135.29412	0.00000	0.0000	0
18/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.92800	0.79700	14.11638	0.00000	0.0000	0
18/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.01100	0.03000	172.72727	0.00000	0.0000	0
18/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.09090	7.93750	1.89596	0.00000	0.0000	0
18/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.58100	0.49600	14.62995	0.00000	0.0000	0
18/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.14000	0.20900	49.28571	0.00000	0.0000	0
18/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.54900	0.46700	14.93625	0.00000	0.0000	0
18/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.15800	0.23000	45.56962	0.00000	0.0000	0
18/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.61600	0.52700	14.44805	0.00000	0.0000	0
18/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.12500	0.19000	52.00000	0.00000	0.0000	0
18/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,408.22000	14,234.75000	1.20397	0.00000	0.0000	0
18/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	908.20000	734.80000	19.09271	0.00000	0.0000	0
18/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
18/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	908.20000	734.70000	19.10372	0.00000	0.0000	0
18/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	908.20000	734.80000	19.09271	0.00000	0.0000	0
18/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.09220	1.07940	1.17195	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.05440	0.04670	14.15441	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01220	0.01730	41.80328	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02750	0.02360	14.18182	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03530	0.04420	25.21246	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.09500	0.08410	11.47368	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00280	0.00470	67.85714	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.11190	1.09890	1.16917	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.05210	0.04730	9.21305	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04020	0.04840	20.39801	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.03360	0.03070	8.63095	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07170	0.08180	14.08647	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.08070	0.07290	9.66543	0.00000	0.0000	0
18/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01880	0.02400	27.65957	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>521,472</b>
<b>Option Open Interest</b>	<b>61,470</b>
<b>Total</b>	<b>582,942</b>