



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 14/03/2011

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
14/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.91660	6.90640	0.14747	6.90950	6.8677	0
14/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.08300	1.09400	1.01570	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.13300	1.14400	0.97087	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.03300	1.04400	1.06486	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.58300	1.59400	0.69488	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.58300	3.59400	0.30701	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.38300	0.39400	2.87206	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.48300	1.49400	0.74174	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.58300	0.59400	1.88679	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.63300	0.64400	1.73776	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.68300	0.69400	1.61054	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.33300	0.34400	3.30330	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.18300	0.19400	6.01093	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.48300	0.49400	2.27743	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.23300	0.24400	4.72103	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.43300	0.44400	2.54042	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.28300	0.29400	3.88693	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.00700	0.00000	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
14/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.07400	0.05600	24.32432	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.08800	0.09400	6.81818	0.00000	0.0000	0
14/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.00500	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.00820	6.95550	0.75198	7.00480	6.9456	395,196
14/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.07700	0.06500	15.58442	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.51900	0.56000	7.89981	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.07000	0.05900	15.71429	0.00000	0.0000	800
14/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.56200	0.60400	7.47331	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.08600	0.07200	16.27907	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.47800	0.51700	8.15900	0.00000	0.0000	1,000
14/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.38900	0.34600	11.05398	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08100	0.09100	12.34568	0.00000	0.0000	300
14/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.32200	0.35600	10.55901	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.13000	0.11100	14.61538	160.00000	160.0000	2,190
14/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.22100	0.24900	12.66968	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.17900	0.15400	13.96648	0.00000	0.0000	500
14/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.02000	1.06800	4.70588	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	500
14/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.83100	0.87800	5.65584	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	1,000
14/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.35900	0.39400	9.74930	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.11700	0.09900	15.38462	0.00000	0.0000	500
14/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.10500	0.08900	15.23810	0.00000	0.0000	250
14/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.39700	0.43400	9.31990	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.25300	0.28300	11.85771	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.16100	0.13800	14.28571	0.00000	0.0000	650
14/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.19100	0.21700	13.61257	0.00000	0.0000	0
14/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.19900	0.17200	13.56784	0.00000	0.0000	150
14/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.11190	7.05660	0.77757	7.09000	7.0650	53,691
14/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.09300	0.08400	9.67742	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.03100	1.07700	4.46169	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.08800	0.08000	9.09091	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.07600	1.12300	4.36803	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.09800	0.08900	9.18367	0.00000	0.0000	3,000
14/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.98600	1.03200	4.66531	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.81200	0.85500	5.29557	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.12400	0.11200	9.67742	0.00000	0.0000	2,800
14/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.20500	0.18500	9.75610	0.00000	0.0000	5,000
14/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.49300	0.52800	7.09939	0.00000	0.0000	2,800
14/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.47200	0.43400	8.05085	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.16000	0.17700	10.62500	0.00000	0.0000	10,000
14/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.41100	0.37500	8.75912	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.19900	0.21800	9.54774	0.00000	0.0000	10,000
14/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.53000	0.56700	6.98113	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.19200	0.17400	9.37500	0.00000	0.0000	10,000

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
14/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.64600	0.68600	6.19195	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.15800	0.14300	9.49367	0.00000	0.0000	200
14/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.53900	0.49900	7.42115	0.00000	0.0000	0
14/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12700	0.14200	11.81102	0.00000	0.0000	5,000
14/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.21210	7.15810	0.74874	0.00000	0.0000	1,875
14/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.32100	0.30100	6.23053	0.00000	0.0000	0
14/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.45900	0.49300	7.40741	0.00000	0.0000	0
14/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.30500	0.28600	6.22951	0.00000	0.0000	0
14/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.49300	0.52800	7.09939	0.00000	0.0000	0
14/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.33800	0.31700	6.21302	0.00000	0.0000	0
14/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.42600	0.45900	7.74648	0.00000	0.0000	0
14/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.32250	7.26380	0.80164	0.00000	0.0000	277
14/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.58700	0.55100	6.13288	0.00000	0.0000	0
14/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30100	0.32300	7.30897	0.00000	0.0000	0
14/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.56000	0.52500	6.25000	0.00000	0.0000	0
14/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.32400	0.34700	7.09877	0.00000	0.0000	0
14/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.61500	0.57800	6.01626	0.00000	0.0000	0
14/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.27900	0.30000	7.52688	0.00000	0.0000	0
14/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.60700	0.57100	5.93081	0.00000	0.0000	0
14/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.28500	0.30700	7.71930	0.00000	0.0000	1,000
14/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.24070	9.18860	0.56381	0.00000	0.0000	0
14/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.48600	1.45400	2.15343	0.00000	0.0000	0
14/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44500	1.46500	1.38408	0.00000	0.0000	0
14/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47000	1.43800	2.17687	0.00000	0.0000	0
14/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47900	1.49900	1.35227	0.00000	0.0000	0
14/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.50300	1.47000	2.19561	0.00000	0.0000	0
14/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41200	1.43100	1.34561	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.91660	6.90640	0.14747	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.00545	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.08885	0.09360	5.34609	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.00170	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.13510	0.14360	6.29164	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.01533	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.04873	0.04360	10.52740	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.00820	6.95550	0.75198	6.97000	6.9700	320
14/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.17911	0.15403	14.00257	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.22091	0.24853	12.50283	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.16108	0.13801	14.32208	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.25288	0.28251	11.71702	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.19908	0.17188	13.66285	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.19088	0.21638	13.35918	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.09501	0.08024	15.54573	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.43681	0.47474	8.68341	0.00000	0.0000	60
14/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.11190	7.05660	0.77757	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.30431	0.27697	8.98426	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
14/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.29241	0.32037	9.56192	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.28466	0.25881	9.08101	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.32276	0.35221	9.12443	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.32888	0.29645	9.86074	0.00000	0.0000	0
14/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.26698	0.28985	8.56618	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.08250	11.12730	0.40424	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.71800	0.67300	6.26741	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.76800	0.72300	5.85938	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.66800	0.62300	6.73653	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.36800	0.32300	12.22826	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.46800	1.42300	3.06540	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.91800	0.87300	4.90196	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.08300	3.12700	1.42718	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.78300	3.82700	1.16310	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.21780	11.20900	0.07845	11.19250	11.1925	17,204
14/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.12100	0.10700	11.57025	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.75300	0.74800	0.66401	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.11200	0.09800	12.50000	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.79400	0.78900	0.62972	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.13000	0.11600	10.76923	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.71200	0.70700	0.70225	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.58900	0.58000	1.52801	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12100	0.12100	0.00000	0.00000	0.0000	10
14/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.45100	0.44700	0.88692	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.21900	0.20600	5.93607	0.00000	0.0000	10
14/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.18900	0.17600	6.87831	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.52100	0.51700	0.76775	0.00000	0.0000	100
14/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.10400	0.09000	13.46154	0.00000	0.0000	0
14/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.83600	0.83100	0.59809	0.00000	0.0000	100
14/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.36550	11.35400	0.10118	0.00000	0.0000	17,750
14/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.41600	0.40600	2.40385	0.00000	0.0000	0
14/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.55100	0.55200	0.18149	0.00000	0.0000	0
14/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.39800	0.38800	2.51256	0.00000	0.0000	0
14/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.58300	0.58400	0.17153	0.00000	0.0000	0
14/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.43400	0.42500	2.07373	0.00000	0.0000	0
14/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.51900	0.52100	0.38536	0.00000	0.0000	0
14/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.36400	0.35300	3.02198	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
14/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.64900	0.64900	0.00000	0.00000	0.0000	100
14/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.24500	0.23200	5.30612	0.00000	0.0000	0
14/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.98000	0.97800	0.20408	0.00000	0.0000	200
14/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.50360	11.49660	0.06085	0.00000	0.0000	87
14/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.52500	0.51000	2.85714	0.00000	0.0000	0
14/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.67100	0.66300	1.19225	0.00000	0.0000	0
14/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.50700	0.49200	2.95858	0.00000	0.0000	0
14/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.70300	0.69500	1.13798	0.00000	0.0000	0
14/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.54400	0.52900	2.75735	0.00000	0.0000	0
14/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.64000	0.63200	1.25000	0.00000	0.0000	0
14/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.35800	0.34100	4.74860	0.00000	0.0000	0
14/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.05400	1.04400	0.94877	0.00000	0.0000	250
14/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08420	0.08436	0.19121	0.00000	0.0000	0
14/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00002	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00282	0.00264	6.38298	0.00000	0.0000	0
14/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01280	0.01264	1.25000	0.00000	0.0000	0
14/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00720	0.00736	2.22222	0.00000	0.0000	0
14/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08540	0.08510	0.35129	0.00000	0.0000	1,003
14/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00294	0.00273	7.14286	0.00000	0.0000	0
14/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00254	0.00263	3.54331	0.00000	0.0000	0
14/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00064	0.00056	12.50000	0.00000	0.0000	0
14/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01024	0.01046	2.14844	0.00000	0.0000	0
14/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01054	0.01023	2.94118	0.00000	0.0000	0
14/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00014	0.00013	7.14286	0.00000	0.0000	0
14/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08680	0.08640	0.46083	0.00000	0.0000	0
14/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00796	0.00760	4.52261	0.00000	0.0000	0
14/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00116	0.00120	3.44828	0.00000	0.0000	0
14/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00305	0.00288	5.57377	0.00000	0.0000	0
14/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00625	0.00648	3.68000	0.00000	0.0000	0
14/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01689	0.01649	2.36827	0.00000	0.0000	0
14/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00009	0.00009	0.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.55570	9.63940	0.87592	9.58500	9.5720	0
14/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.24500	0.16100	34.28571	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.29400	0.21100	28.23129	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.19600	0.11100	43.36735	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.01500	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.07100	0.13900	95.77465	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.84400	0.76100	9.83412	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.94400	0.86100	8.79237	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
14/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.54400	0.46100	15.25735	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.02000	0.03900	95.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.06400	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.44400	0.36100	18.69369	0.00000	0.0000	0
14/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.66960	9.70220	0.33714	9.73800	9.7185	12,051
14/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20400	0.20600	0.98039	0.00000	0.0000	0
14/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33400	0.30400	8.98204	0.00000	0.0000	0
14/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.18800	0.18900	0.53191	0.00000	0.0000	0
14/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36800	0.33700	8.42391	0.00000	0.0000	0
14/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22100	0.22500	1.80995	0.00000	0.0000	0
14/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30100	0.27300	9.30233	0.00000	0.0000	0
14/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.78960	9.82040	0.31462	0.00000	0.0000	14,009
14/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.45100	0.46500	3.10421	0.00000	0.0000	0
14/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.31100	0.29500	5.14469	0.00000	0.0000	0
14/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.42500	0.43800	3.05882	0.00000	0.0000	0
14/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.33500	0.31800	5.07463	0.00000	0.0000	0
14/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.47900	0.49300	2.92276	0.00000	0.0000	0
14/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.28900	0.27300	5.53633	0.00000	0.0000	0
14/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.90120	9.93500	0.34137	0.00000	0.0000	300
14/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.52500	0.54600	4.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.42400	0.41100	3.06604	0.00000	0.0000	0
14/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.50000	0.52100	4.20000	0.00000	0.0000	0
14/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.44900	0.43600	2.89532	0.00000	0.0000	0
14/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.55000	0.57200	4.00000	0.00000	0.0000	0
14/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.39900	0.38700	3.00752	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ 20			Can-Do Future	6.91810	6.86520	0.76466	0.00000	0.0000	524,280
14/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	C	Can-Do Future	0.09000	0.04600	48.88889	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	P	Can-Do Future	0.02200	0.03100	40.90909	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	C	Can-Do Future	0.05800	0.02500	56.89655	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	P	Can-Do Future	0.04000	0.06000	50.00000	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	C	Can-Do Future	0.12900	0.07900	38.75969	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	P	Can-Do Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAC € 20			Can-Do Future	9.55550	9.58790	0.33907	0.00000	0.0000	7,857
14/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	C	Can-Do Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	P	Can-Do Future	0.09000	0.05600	37.77778	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	C	Can-Do Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	P	Can-Do Future	0.12500	0.08900	28.80000	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	C	Can-Do Future	0.06500	0.07200	10.76923	0.00000	0.0000	0
14/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	P	Can-Do Future	0.06000	0.03400	43.33333	0.00000	0.0000	0
14/03/2011	AUS / R 2011/03/14			Foreign Exchange Future	6.94540	6.96070	0.22029	0.00000	0.0000	0
14/03/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24500	0.26100	6.53061	0.00000	0.0000	0
14/03/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00000	0.00000	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
14/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.19600	0.21100	7.65306	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.29500	0.31100	5.42373	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.95940	6.93150	0.40090	0.00000	0.0000	13,517
14/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.36400	0.34000	6.59341	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32200	0.30000	6.83230	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06300	0.06900	9.52381	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.40600	0.38200	5.91133	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.97530	6.94660	0.41145	0.00000	0.0000	8,470
14/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.43800	0.41500	5.25114	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11300	0.11800	4.42478	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.39900	0.37800	5.26316	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12400	0.13100	5.64516	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.47700	0.45400	4.82180	0.00000	0.0000	0
14/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10200	0.10700	4.90196	0.00000	0.0000	0
14/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.86150	7.82980	0.40323	0.00000	0.0000	0
14/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.10500	1.11200	0.63348	0.00000	0.0000	0
14/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.54400	0.58200	6.98529	0.00000	0.0000	0
14/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.07900	1.08500	0.55607	0.00000	0.0000	0
14/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.56800	0.60500	6.51408	0.00000	0.0000	0
14/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.13200	1.14000	0.70671	0.00000	0.0000	0
14/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.52100	0.56000	7.48560	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.07820	7.09010	0.16812	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01200	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.01500	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.03700	0.01000	72.97297	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.08100	0.09000	11.11111	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.15800	7.12150	0.50992	0.00000	0.0000	1,300
14/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.33900	0.30800	9.14454	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.30300	0.27200	10.23102	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09500	0.10100	6.31579	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.37700	0.34500	8.48806	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06900	0.07400	7.24638	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.24450	7.20610	0.53006	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.23300	0.21300	8.58369	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.23900	0.25700	7.53138	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.21200	0.19400	8.49057	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.26800	0.28800	7.46269	0.00000	0.0000	0
14/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.25900	0.23400	9.65251	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
14/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.21500	0.22800	6.04651	0.00000	0.0000	0
14/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.43490	7.45060	0.21117	0.00000	0.0000	0
14/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18500	0.20100	8.64865	0.00000	0.0000	0
14/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.13700	0.15100	10.21898	0.00000	0.0000	0
14/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.23500	0.25100	6.80851	0.00000	0.0000	0
14/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.53890	7.52450	0.19101	0.00000	0.0000	0
14/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.50200	0.49000	2.39044	0.00000	0.0000	0
14/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06300	0.06600	4.76190	0.00000	0.0000	0
14/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.46300	0.45100	2.59179	0.00000	0.0000	0
14/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07400	0.07700	4.05405	0.00000	0.0000	0
14/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.54200	0.53000	2.21402	0.00000	0.0000	0
14/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05300	0.05600	5.66038	0.00000	0.0000	0
14/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.65540	7.63900	0.21423	0.00000	0.0000	0
14/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.32300	0.31200	3.40557	0.00000	0.0000	0
14/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.31800	0.32300	1.57233	0.00000	0.0000	0
14/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.30300	0.29200	3.63036	0.00000	0.0000	0
14/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.34800	0.35300	1.43678	0.00000	0.0000	0
14/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.34600	0.33600	2.89017	0.00000	0.0000	0
14/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.29100	0.29700	2.06186	0.00000	0.0000	0
14/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,756.65000	13,715.07000	0.30225	0.00000	0.0000	0
14/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	156.70000	115.10000	26.54754	0.00000	0.0000	0
14/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	156.60000	115.10000	26.50064	0.00000	0.0000	0
14/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	156.70000	115.10000	26.54754	0.00000	0.0000	0
14/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,941.30000	13,916.27000	0.17954	0.00000	0.0000	0
14/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	441.30000	416.30000	5.66508	0.00000	0.0000	0
14/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	441.30000	416.30000	5.66508	0.00000	0.0000	0
14/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	441.30000	416.30000	5.66508	0.00000	0.0000	0
14/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05200	1.05160	0.03802	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.00530	0.00160	69.81132	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00330	0.00000	100.00000	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04800	0.04840	0.83333	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05200	0.05160	0.76923	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06910	1.06180	0.68282	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03930	0.03460	11.95929	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
14/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02020	0.02280	12.87129	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01900	0.01630	14.21053	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04990	0.05450	9.21844	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07470	0.06830	8.56760	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00560	0.00650	16.07143	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08810	1.08070	0.68008	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.04050	0.03710	8.39506	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05240	0.05640	7.63359	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02570	0.02340	8.94942	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08760	0.09270	5.82192	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06410	0.05930	7.48830	0.00000	0.0000	0
14/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02600	0.02860	10.00000	0.00000	0.0000	0
Future Open Interest										1,069,187
Option Open Interest										58,470
Total										1,127,657