



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/03/2011

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
17/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.06410	7.16000	1.35757	7.19000	7.1200	393,419
17/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.08800	0.11100	26.13636	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.47400	0.40100	15.40084	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.08000	0.10000	25.00000	0.00000	0.0000	800
17/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.51600	0.44000	14.72868	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.09700	0.12300	26.80412	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.43300	0.36300	16.16628	0.00000	0.0000	1,000
17/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.43200	0.51000	18.05556	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06800	0.05000	26.47059	0.00000	0.0000	300
17/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.28300	0.22500	20.49470	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.14700	0.18500	25.85034	0.00000	0.0000	2,190
17/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18800	0.15000	20.21277	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.20200	0.26000	28.71287	0.00000	0.0000	500
17/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.96800	0.87900	9.19421	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	500
17/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.78100	0.69600	10.88348	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.04500	0.05600	24.44444	0.00000	0.0000	1,000
17/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.31900	0.25700	19.43574	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.13300	0.16700	25.56391	0.00000	0.0000	500
17/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.12000	0.15000	25.00000	0.00000	0.0000	250
17/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.35600	0.29000	18.53933	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21800	0.17100	21.55963	0.00000	0.0000	0
17/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.18200	0.23100	26.92308	0.00000	0.0000	650
17/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.16500	0.13000	21.21212	0.00000	0.0000	3,000
17/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.22900	0.29000	26.63755	0.00000	0.0000	150
17/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.16630	7.26470	1.37309	7.28500	7.2382	54,521
17/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.10400	0.12000	15.38462	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.98800	0.90500	8.40081	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.09800	0.11300	15.30612	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03200	0.94800	8.13953	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.11000	0.12600	14.54545	0.00000	0.0000	3,000
17/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.94400	0.86100	8.79237	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.77200	0.69400	10.10363	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.13800	0.15900	15.21739	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
17/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.22500	0.26000	15.55556	0.00000	0.0000	5,000
17/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.45900	0.39500	13.94336	0.00000	0.0000	2,800
17/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.51400	0.58500	13.81323	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.14800	0.12000	18.91892	0.00000	0.0000	10,000
17/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.44900	0.51600	14.92205	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.18300	0.15100	17.48634	0.00000	0.0000	10,000
17/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.49500	0.42900	13.33333	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.21100	0.24400	15.63981	0.00000	0.0000	10,000
17/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.60900	0.53800	11.65846	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.17500	0.20300	16.00000	0.00000	0.0000	200
17/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.58400	0.65900	12.84247	0.00000	0.0000	0
17/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11800	0.09400	20.33898	0.00000	0.0000	5,000
17/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.26480	7.36510	1.38063	0.00000	0.0000	2,082
17/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.35000	0.39600	13.14286	0.00000	0.0000	0
17/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.43500	0.38100	12.41379	0.00000	0.0000	0
17/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.33300	0.37700	13.21321	0.00000	0.0000	0
17/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.46800	0.41200	11.96581	0.00000	0.0000	0
17/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.36800	0.42000	14.13043	0.00000	0.0000	0
17/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.40300	0.35500	11.91067	0.00000	0.0000	0
17/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.37240	7.47610	1.40660	0.00000	0.0000	277
17/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.62600	0.69400	10.86262	0.00000	0.0000	0
17/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.29000	0.25400	12.41379	0.00000	0.0000	0
17/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.59800	0.66400	11.03679	0.00000	0.0000	0
17/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.31200	0.27400	12.17949	0.00000	0.0000	0
17/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.65500	0.72500	10.68702	0.00000	0.0000	0
17/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.26900	0.23500	12.63941	0.00000	0.0000	0
17/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.64700	0.71600	10.66461	0.00000	0.0000	0
17/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.27500	0.24000	12.72727	0.00000	0.0000	1,000
17/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.29970	9.39790	1.05595	0.00000	0.0000	0
17/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.53900	1.57900	2.59909	0.00000	0.0000	0
17/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.43900	1.38100	4.03058	0.00000	0.0000	0
17/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52200	1.56200	2.62812	0.00000	0.0000	0
17/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47200	1.41400	3.94022	0.00000	0.0000	0
17/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.55500	1.59600	2.63666	0.00000	0.0000	0
17/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40500	1.34800	4.05694	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.06410	7.16000	1.35757	0.00000	0.0000	280
17/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.20187	0.25992	28.75613	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.18777	0.14992	20.15764	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.18182	0.23132	27.22473	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.21772	0.17132	21.31178	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.22911	0.29044	26.76880	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.16501	0.13044	20.95025	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.10790	0.13584	25.89435	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.39380	0.32584	17.25749	0.00000	0.0000	60
17/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.16630	7.26470	1.37309	0.00000	0.0000	0

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17/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.33588	0.39366	17.20257	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.26958	0.22896	15.06788	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.31079	0.36625	17.84485	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.29449	0.25155	14.58114	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.36230	0.42238	16.58294	0.00000	0.0000	0
17/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.24600	0.20768	15.57724	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.33080	11.53040	1.76157	11.55000	11.4850	16,568
17/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.13800	0.20200	46.37681	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.65700	0.52200	20.54795	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.12800	0.18800	46.87500	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.69700	0.55800	19.94261	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.15000	0.21700	44.66667	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.61900	0.48700	21.32472	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.67100	0.83700	24.73920	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.09000	0.05700	36.66667	0.00000	0.0000	10
17/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.37400	0.27800	25.66845	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.25500	0.35800	40.39216	0.00000	0.0000	10
17/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.22000	0.30900	40.45455	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.43900	0.32900	25.05695	0.00000	0.0000	100
17/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.11800	0.17500	48.30508	0.00000	0.0000	0
17/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.73700	0.59500	19.26730	0.00000	0.0000	100
17/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.47850	11.68110	1.76504	11.63000	11.6300	17,746
17/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.46600	0.58100	24.67811	0.00000	0.0000	0
17/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.48800	0.40000	18.03279	0.00000	0.0000	0
17/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.44600	0.55600	24.66368	0.00000	0.0000	0
17/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.51800	0.42500	17.95367	0.00000	0.0000	0
17/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.48700	0.60800	24.84600	0.00000	0.0000	0
17/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45900	0.37700	17.86492	0.00000	0.0000	0
17/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.40800	0.50700	24.26471	0.00000	0.0000	0
17/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.58000	0.47600	17.93103	0.00000	0.0000	100
17/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.27400	0.34300	25.18248	0.00000	0.0000	0
17/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.89600	0.76200	14.95536	0.00000	0.0000	200
17/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.61790	11.82190	1.75591	0.00000	0.0000	452
17/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.58100	0.68500	17.90017	0.00000	0.0000	0
17/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.61300	0.51300	16.31321	0.00000	0.0000	0
17/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.56100	0.66000	17.64706	0.00000	0.0000	0
17/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.64300	0.53800	16.32970	0.00000	0.0000	0
17/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.60100	0.71000	18.13644	0.00000	0.0000	0
17/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.58300	0.48800	16.29503	0.00000	0.0000	0
17/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.39700	0.46700	17.63224	0.00000	0.0000	0
17/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.97900	0.84500	13.68744	0.00000	0.0000	250
17/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08770	0.09110	3.87685	0.09050	0.0900	1,408
17/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00432	0.00681	57.63889	0.00000	0.0000	0
17/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00162	0.00071	56.17284	0.00000	0.0000	0
17/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00101	0.00183	81.18812	0.00000	0.0000	0

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17/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00831	0.00573	31.04693	0.00000	0.0000	0
17/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01278	0.01614	26.29108	0.00000	0.0000	0
17/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00008	0.00004	50.00000	0.00000	0.0000	0
17/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08910	0.09250	3.81594	0.09022	0.0902	70
17/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.01000	0.01294	29.40000	0.00000	0.0000	0
17/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00090	0.00044	51.11111	0.00000	0.0000	0
17/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00425	0.00591	39.05882	0.00000	0.0000	0
17/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00515	0.00341	33.78641	0.00000	0.0000	0
17/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01919	0.02256	17.56123	0.00000	0.0000	0
17/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00009	0.00006	33.33333	0.00000	0.0000	0
17/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.83250	10.01430	1.84897	10.00100	9.9820	15,042
17/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.27000	0.38200	41.48148	0.00000	0.0000	0
17/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.23800	0.16800	29.41176	0.00000	0.0000	0
17/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.24600	0.35200	43.08943	0.00000	0.0000	0
17/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.26400	0.18800	28.78788	0.00000	0.0000	0
17/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.29600	0.41300	39.52703	0.00000	0.0000	0
17/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.21400	0.14900	30.37383	0.00000	0.0000	0
17/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.95460	10.13940	1.85643	0.00000	0.0000	14,009
17/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.55500	0.68100	22.70270	0.00000	0.0000	0
17/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.25000	0.19200	23.20000	0.00000	0.0000	0
17/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.52600	0.64800	23.19392	0.00000	0.0000	0
17/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.27100	0.20900	22.87823	0.00000	0.0000	0
17/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.58600	0.71400	21.84300	0.00000	0.0000	0
17/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.23100	0.17500	24.24242	0.00000	0.0000	0
17/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.06790	10.25540	1.86235	0.00000	0.0000	300
17/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.62700	0.74800	19.29825	0.00000	0.0000	0
17/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.35900	0.29300	18.38440	0.00000	0.0000	0
17/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.60000	0.71800	19.66667	0.00000	0.0000	0
17/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.38200	0.31300	18.06283	0.00000	0.0000	0
17/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.65600	0.77800	18.59756	0.00000	0.0000	0
17/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.33800	0.27300	19.23077	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAB \$ 20			Can-Do Future	6.97560	7.07560	1.43357	0.00000	0.0000	524,280
17/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	C	Can-Do Future	0.12700	0.22600	77.95276	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	P	Can-Do Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	C	Can-Do Future	0.08100	0.17600	117.28395	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	P	Can-Do Future	0.00500	0.00000	100.00000	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	C	Can-Do Future	0.17600	0.27600	56.81818	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAC € 20			Can-Do Future	9.84520	10.02660	1.84252	0.00000	0.0000	7,857
17/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	C	Can-Do Future	0.24600	0.42700	73.57724	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	P	Can-Do Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	C	Can-Do Future	0.19700	0.37700	91.37056	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	P	Can-Do Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	C	Can-Do Future	0.29500	0.47700	61.69492	0.00000	0.0000	0
17/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	P	Can-Do 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
17/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.91960	6.97550	0.80785	6.94700	6.9470	13,535
17/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33300	0.37800	13.51351	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06300	0.05300	15.87302	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.29300	0.33700	15.01706	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07300	0.06200	15.06849	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.37400	0.42100	12.56684	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.93700	6.99340	0.81303	6.97650	6.9765	8,370
17/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.41400	0.45700	10.38647	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.12700	0.11400	10.23622	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37700	0.41900	11.14058	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14000	0.12600	10.00000	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.45200	0.49600	9.73451	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.11500	0.10300	10.43478	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	6.65000	7.01230	5.44812	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.00000	0.50200	100.00000	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.14000	100.00000	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.00000	0.46900	100.00000	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.15700	100.00000	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.00000	0.53600	100.00000	0.00000	0.0000	0
17/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.12400	100.00000	0.00000	0.0000	0
17/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.78110	7.84320	0.79809	0.00000	0.0000	0
17/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.09000	1.12700	3.39450	0.00000	0.0000	0
17/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.60900	0.58400	4.10509	0.00000	0.0000	0
17/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.06500	1.10000	3.28638	0.00000	0.0000	0
17/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.63400	0.60700	4.25868	0.00000	0.0000	0
17/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.11700	1.15500	3.40197	0.00000	0.0000	0
17/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.58600	0.56200	4.09556	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.15060	7.25010	1.39149	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.32900	0.40700	23.70821	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07800	0.05700	26.92308	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.29300	0.36700	25.25597	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09200	0.06700	27.17391	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.36700	0.44800	22.07084	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06600	0.04800	27.27273	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.23680	7.33930	1.41637	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.22700	0.28800	26.87225	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.24000	0.19900	17.08333	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.20700	0.26000	25.60386	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.27000	0.22100	18.14815	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.25300	0.31700	25.29644	0.00000	0.0000	0
17/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.21600	0.17800	17.59259	0.00000	0.0000	0
17/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.72170	7.96720	3.17935	7.94650	7.9465	900
17/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.65600	0.88000	34.14634	0.00000	0.0000	0
17/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.03400	0.01300	61.76471	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
17/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.61200	0.83400	36.27451	0.00000	0.0000	0
17/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.04000	0.01700	57.50000	0.00000	0.0000	0
17/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.70000	0.92800	32.57143	0.00000	0.0000	0
17/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.02800	0.01100	60.71429	0.00000	0.0000	0
17/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.84060	8.09090	3.19236	0.00000	0.0000	0
17/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.41800	0.58100	38.99522	0.00000	0.0000	0
17/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.22700	0.14000	38.32599	0.00000	0.0000	0
17/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.39100	0.54900	40.40921	0.00000	0.0000	0
17/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.25000	0.15800	36.80000	0.00000	0.0000	0
17/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.44600	0.61600	38.11659	0.00000	0.0000	0
17/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.20500	0.12500	39.02439	0.00000	0.0000	0
17/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,139.21000	14,408.22000	1.90258	0.00000	0.0000	0
17/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	639.20000	908.20000	42.08385	0.00000	0.0000	0
17/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	639.20000	908.20000	42.08385	0.00000	0.0000	0
17/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	639.20000	908.20000	42.08385	0.00000	0.0000	0
17/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07780	1.09220	1.33605	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04450	0.05440	22.24719	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01670	0.01220	26.94611	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02180	0.02750	26.14679	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04400	0.03530	19.77273	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08220	0.09500	15.57178	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00440	0.00280	36.36364	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.09700	1.11190	1.35825	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.04500	0.05210	15.77778	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04800	0.04020	16.25000	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02880	0.03360	16.66667	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08180	0.07170	12.34719	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.07040	0.08070	14.63068	0.00000	0.0000	0
17/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02340	0.01880	19.65812	0.00000	0.0000	0

Future Open Interest										1,071,116
Option Open Interest										61,470
Total										1,132,586