



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/03/2011

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
23/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.99100	7.02330	0.46202	7.02000	6.9790	377,152
23/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.07200	0.07600	5.55556	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53100	0.50300	5.27307	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.06500	0.06800	4.61538	0.00000	0.0000	800
23/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.57400	0.54500	5.05226	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.08000	0.08400	5.00000	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.48900	0.46100	5.72597	0.00000	0.0000	1,000
23/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37400	0.39600	5.88235	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08300	0.07300	12.04819	0.00000	0.0000	300
23/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.33100	0.30600	7.55287	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.12200	0.12900	5.73770	0.00000	0.0000	2,190
23/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.22800	0.20600	9.64912	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.16900	0.17900	5.91716	0.00000	0.0000	500
23/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.03400	1.00300	2.99807	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	500
23/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.84500	0.81500	3.55030	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	1,000
23/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.36900	0.34300	7.04607	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.11000	0.11600	5.45455	0.00000	0.0000	500
23/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.09900	0.10400	5.05051	0.00000	0.0000	250
23/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.40800	0.38100	6.61765	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.26100	0.23800	8.81226	0.00000	0.0000	0
23/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.15200	0.16100	5.92105	0.00000	0.0000	650
23/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.19700	0.17700	10.15228	0.00000	0.0000	3,000
23/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.18800	0.20000	6.38298	0.00000	0.0000	150
23/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.09250	7.12570	0.46810	7.08430	7.0843	54,971
23/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.09000	0.09500	5.55556	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04800	1.01900	2.76718	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.08600	0.09000	4.65116	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.09400	1.06400	2.74223	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.09500	0.10000	5.26316	0.00000	0.0000	3,000
23/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.00300	0.97400	2.89133	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.82800	0.79900	3.50242	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.12000	0.12500	4.16667	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
23/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.19700	0.20600	4.56853	0.00000	0.0000	5,000
23/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50500	0.48000	4.95050	0.00000	0.0000	2,800
23/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.46000	0.48100	4.56522	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.16800	0.15500	7.73810	0.00000	0.0000	10,000
23/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.39900	0.41700	4.51128	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.20700	0.19100	7.72947	0.00000	0.0000	10,000
23/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.54300	0.51700	4.78821	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.18500	0.19300	4.32432	0.00000	0.0000	10,000
23/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.66100	0.63400	4.08472	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.15300	0.16000	4.57516	0.00000	0.0000	200
23/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.52600	0.54900	4.37262	0.00000	0.0000	0
23/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13400	0.12300	8.20896	0.00000	0.0000	5,000
23/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.19140	7.22630	0.48530	0.00000	0.0000	2,082
23/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.31800	0.33200	4.40252	0.00000	0.0000	0
23/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.47700	0.45600	4.40252	0.00000	0.0000	0
23/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.30200	0.31500	4.30464	0.00000	0.0000	0
23/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.51100	0.48900	4.30528	0.00000	0.0000	0
23/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.33500	0.34900	4.17910	0.00000	0.0000	0
23/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.44400	0.42300	4.72973	0.00000	0.0000	0
23/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.29770	7.33270	0.47960	0.00000	0.0000	277
23/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.57600	0.60000	4.16667	0.00000	0.0000	0
23/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.31400	0.30300	3.50318	0.00000	0.0000	0
23/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.54900	0.57200	4.18944	0.00000	0.0000	0
23/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.33700	0.32500	3.56083	0.00000	0.0000	0
23/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.60400	0.62800	3.97351	0.00000	0.0000	0
23/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.29200	0.28100	3.76712	0.00000	0.0000	0
23/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.59600	0.62000	4.02685	0.00000	0.0000	0
23/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.29800	0.28700	3.69128	0.00000	0.0000	1,000
23/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.23450	9.26770	0.35952	0.00000	0.0000	0
23/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.48600	1.49900	0.87483	0.00000	0.0000	0
23/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45200	1.43100	1.44628	0.00000	0.0000	0
23/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.46900	1.48300	0.95303	0.00000	0.0000	0
23/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48500	1.46500	1.34680	0.00000	0.0000	0
23/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.50200	1.51600	0.93209	0.00000	0.0000	0
23/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41800	1.39800	1.41044	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.99100	7.02330	0.46202	0.00000	0.0000	280
23/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.16901	0.17913	5.98781	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.22801	0.20583	9.72764	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.15168	0.16062	5.89399	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.26068	0.23732	8.96118	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.18827	0.19968	6.06045	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.19727	0.17638	10.58955	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.08868	0.09334	5.25485	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.44768	0.42004	6.17405	0.00000	0.0000	60
23/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.09250	7.12570	0.46810	0.00000	0.0000	0

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23/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.29357	0.30665	4.45550	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.30107	0.28095	6.68283	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.27454	0.28682	4.47294	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.33204	0.31112	6.30045	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.31787	0.33231	4.54274	0.00000	0.0000	0
23/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.27537	0.25661	6.81265	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.43780	11.40840	0.25704	11.40500	11.3675	16,186
23/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.16700	0.14700	11.97605	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.57900	0.58900	1.72712	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.15500	0.13600	12.25806	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.61700	0.62800	1.78282	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.18000	0.15900	11.66667	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.54200	0.55100	1.66052	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.76300	0.73000	4.32503	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.07500	0.07200	4.00000	0.00000	0.0000	10
23/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.31300	0.31700	1.27796	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.30100	0.27500	8.63787	0.00000	0.0000	10
23/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.26100	0.23600	9.57854	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.37300	0.37800	1.34048	0.00000	0.0000	100
23/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.14300	0.12500	12.58741	0.00000	0.0000	0
23/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.65500	0.66700	1.83206	0.00000	0.0000	100
23/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.58440	11.55540	0.25034	0.00000	0.0000	17,746
23/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.51400	0.48900	4.86381	0.00000	0.0000	0
23/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.43000	0.43400	0.93023	0.00000	0.0000	0
23/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.48900	0.46400	5.11247	0.00000	0.0000	0
23/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.45500	0.45900	0.87912	0.00000	0.0000	0
23/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.53900	0.51400	4.63822	0.00000	0.0000	0
23/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.40500	0.40900	0.98765	0.00000	0.0000	0
23/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.44500	0.42400	4.71910	0.00000	0.0000	0
23/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.51100	0.51900	1.56556	0.00000	0.0000	100
23/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.29800	0.28200	5.36913	0.00000	0.0000	0
23/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.81400	0.82700	1.59705	0.00000	0.0000	200
23/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.72310	11.69620	0.22946	0.00000	0.0000	452
23/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.62600	0.61000	2.55591	0.00000	0.0000	0
23/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.55300	0.56400	1.98915	0.00000	0.0000	0
23/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.60200	0.58700	2.49169	0.00000	0.0000	0
23/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.57900	0.59100	2.07254	0.00000	0.0000	0
23/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.65000	0.63500	2.30769	0.00000	0.0000	0
23/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.52700	0.53900	2.27704	0.00000	0.0000	0
23/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.42600	0.41400	2.81690	0.00000	0.0000	0
23/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.90300	0.91800	1.66113	0.00000	0.0000	250
23/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08640	0.08690	0.57870	0.00000	0.0000	1,173
23/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00364	0.00383	5.21978	0.00000	0.0000	0
23/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00224	0.00193	13.83929	0.00000	0.0000	0
23/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00089	0.00089	0.00000	0.00000	0.0000	0

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23/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00949	0.00899	5.26870	0.00000	0.0000	0
23/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01152	0.01199	4.07986	0.00000	0.0000	0
23/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00012	0.00009	25.00000	0.00000	0.0000	0
23/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08770	0.08830	0.68415	0.00000	0.0000	70
23/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00884	0.00919	3.95928	0.00000	0.0000	0
23/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00114	0.00089	21.92982	0.00000	0.0000	0
23/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00370	0.00376	1.62162	0.00000	0.0000	0
23/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00600	0.00546	9.00000	0.00000	0.0000	0
23/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01778	0.01837	3.31834	0.00000	0.0000	0
23/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00008	0.00007	12.50000	0.00000	0.0000	0
23/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.90690	9.92100	0.14233	9.91500	9.8870	15,574
23/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.29900	0.30600	2.34114	0.00000	0.0000	0
23/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.19200	0.18500	3.64583	0.00000	0.0000	0
23/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.27200	0.27800	2.20588	0.00000	0.0000	0
23/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.21500	0.20700	3.72093	0.00000	0.0000	0
23/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.32800	0.33500	2.13415	0.00000	0.0000	0
23/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.17100	0.16400	4.09357	0.00000	0.0000	0
23/03/2011	€ / R 2011/09/19			Foreign Exchange Future	10.02760	10.04280	0.15158	0.00000	0.0000	14,009
23/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.59200	0.59900	1.18243	0.00000	0.0000	0
23/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.21400	0.20600	3.73832	0.00000	0.0000	0
23/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.56100	0.56800	1.24777	0.00000	0.0000	0
23/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.23300	0.22500	3.43348	0.00000	0.0000	0
23/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.62500	0.63100	0.96000	0.00000	0.0000	0
23/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.19700	0.18800	4.56853	0.00000	0.0000	0
23/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.14010	10.15850	0.18146	0.00000	0.0000	300
23/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.66100	0.66600	0.75643	0.00000	0.0000	0
23/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.32100	0.30800	4.04984	0.00000	0.0000	0
23/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.63200	0.63700	0.79114	0.00000	0.0000	0
23/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34200	0.32900	3.80117	0.00000	0.0000	0
23/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.69000	0.69600	0.86957	0.00000	0.0000	0
23/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.30000	0.28800	4.00000	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.99690	7.02290	0.37159	0.00000	0.0000	13,335
23/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.39500	0.41400	4.81013	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.35300	0.37100	5.09915	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05600	0.04800	14.28571	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.43800	0.45800	4.56621	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.01330	7.04000	0.38071	0.00000	0.0000	8,370
23/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.46900	0.48900	4.26439	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10600	0.09900	6.60377	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43100	0.44900	4.17633	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11800	0.10900	7.62712	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.50900	0.52900	3.92927	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09600	0.08900	7.29167	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
23/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.03180	7.06010	0.40246	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.51400	0.55400	7.78210	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.13200	0.14400	9.09091	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.48000	0.49900	3.95833	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.14800	0.13900	6.08108	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.56800	0.58900	3.69718	0.00000	0.0000	0
23/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.13600	0.12900	5.14706	0.00000	0.0000	0
23/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.91850	7.93930	0.26268	0.00000	0.0000	0
23/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.18000	1.21100	2.62712	0.00000	0.0000	0
23/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.56200	0.57200	1.77936	0.00000	0.0000	0
23/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.15100	1.18300	2.78019	0.00000	0.0000	0
23/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.58300	0.59400	1.88679	0.00000	0.0000	0
23/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.20900	1.24000	2.56410	0.00000	0.0000	0
23/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.54100	0.55100	1.84843	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.12480	7.12850	0.05193	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.30100	0.30200	0.33223	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.26400	0.26600	0.75758	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08900	0.08800	1.12360	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.33900	0.34100	0.58997	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.21060	7.21460	0.05547	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.21200	0.21200	0.00000	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.25100	0.24700	1.59363	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19300	0.19300	0.00000	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.28200	0.27800	1.41844	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.23300	0.23300	0.00000	0.00000	0.0000	0
23/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22200	0.21800	1.80180	0.00000	0.0000	0
23/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.73830	7.76900	0.39673	0.00000	0.0000	900
23/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.68000	0.70600	3.82353	0.00000	0.0000	0
23/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
23/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.63600	0.66200	4.08805	0.00000	0.0000	0
23/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
23/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.72400	0.75100	3.72928	0.00000	0.0000	0
23/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
23/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.85670	7.88890	0.40984	0.00000	0.0000	0
23/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.44300	0.46200	4.28894	0.00000	0.0000	0
23/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.23600	0.22300	5.50847	0.00000	0.0000	0
23/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.41500	0.43300	4.33735	0.00000	0.0000	0
23/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.25800	0.24400	5.42636	0.00000	0.0000	0
23/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.47300	0.49200	4.01691	0.00000	0.0000	0
23/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.21600	0.20300	6.01852	0.00000	0.0000	0
23/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,121.42000	14,158.63000	0.26350	0.00000	0.0000	0
23/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	621.40000	658.60000	5.98648	0.00000	0.0000	0
23/03/2011	RAIN 2011/06/13	13,500.00	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
23/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	621.40000	658.60000	5.98648	0.00000	0.0000	0
23/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	621.40000	658.60000	5.98648	0.00000	0.0000	0
23/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06940	1.07340	0.37404	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03880	0.04070	4.89691	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01940	0.01730	10.82474	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01850	0.01920	3.78378	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04910	0.04580	6.72098	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07460	0.07780	4.28954	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00520	0.00440	15.38462	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08830	1.09270	0.40430	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.04040	0.04200	3.96040	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05210	0.04930	5.37428	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02560	0.02660	3.90625	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08730	0.08390	3.89462	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06400	0.06660	4.06250	0.00000	0.0000	0
23/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02570	0.02390	7.00389	0.00000	0.0000	0

Future Open Interest	522,877
Option Open Interest	61,470
Total	584,347