



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/03/2011

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
24/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.02330	6.95150	1.02231	7.02140	6.9500	390,053
24/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.07600	0.06200	18.42105	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.50300	0.56100	11.53082	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.06800	0.05500	19.11765	0.00000	0.0000	800
24/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.54500	0.60400	10.82569	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.08400	0.06900	17.85714	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.46100	0.51800	12.36443	0.00000	0.0000	1,000
24/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39600	0.34100	13.88889	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07300	0.09000	23.28767	0.00000	0.0000	300
24/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.30600	0.35600	16.33987	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.12900	0.10700	17.05426	0.00000	0.0000	2,190
24/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.20600	0.24800	20.38835	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.17900	0.14900	16.75978	0.00000	0.0000	6,000
24/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.00300	1.07000	6.67996	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	500
24/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.81500	0.87900	7.85276	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.03800	0.03000	21.05263	0.00000	0.0000	1,000
24/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.34300	0.39400	14.86880	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.11600	0.09500	18.10345	0.00000	0.0000	1,000
24/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.10400	0.08500	18.26923	0.00000	0.0000	250
24/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.38100	0.43400	13.91076	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.23800	0.28300	18.90756	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.16100	0.13400	16.77019	0.00000	0.0000	650
24/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.17700	0.21600	22.03390	0.00000	0.0000	3,000
24/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.20000	0.16700	16.50000	0.00000	0.0000	150
24/03/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.00000	0.47600	100.00000	0.00000	0.0000	0
24/03/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00000	0.07700	100.00000	0.00000	0.0000	5,500
24/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.12570	7.05190	1.03569	7.13000	7.0524	55,050
24/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.09500	0.08400	11.57895	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.01900	1.08200	6.18253	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.09000	0.08000	11.11111	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.06400	1.12800	6.01504	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.10000	0.08900	11.00000	0.00000	0.0000	3,000
24/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.97400	1.03700	6.46817	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
24/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.79900	0.86000	7.63454	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.12500	0.11200	10.40000	0.00000	0.0000	2,800
24/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.20600	0.18400	10.67961	0.00000	0.0000	5,000
24/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.48000	0.53200	10.83333	0.00000	0.0000	2,800
24/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.48100	0.43100	10.39501	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.15500	0.17900	15.48387	0.00000	0.0000	10,000
24/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.41700	0.37200	10.79137	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.19100	0.22000	15.18325	0.00000	0.0000	10,000
24/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.51700	0.57000	10.25145	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.19300	0.17200	10.88083	0.00000	0.0000	10,000
24/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.63400	0.69100	8.99054	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.16000	0.14300	10.62500	0.00000	0.0000	200
24/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.54900	0.49500	9.83607	0.00000	0.0000	0
24/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12300	0.14300	16.26016	0.00000	0.0000	5,000
24/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.22630	7.14970	1.06002	7.20000	7.1700	2,142
24/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.33200	0.29900	9.93976	0.00000	0.0000	0
24/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.45600	0.49900	9.42982	0.00000	0.0000	0
24/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.31500	0.28400	9.84127	0.00000	0.0000	0
24/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.48900	0.53400	9.20245	0.00000	0.0000	0
24/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.34900	0.31500	9.74212	0.00000	0.0000	0
24/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.42300	0.46500	9.92908	0.00000	0.0000	0
24/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.33270	7.25540	1.05418	0.00000	0.0000	638
24/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.60000	0.55000	8.33333	0.00000	0.0000	0
24/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30300	0.33100	9.24092	0.00000	0.0000	0
24/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.57200	0.52400	8.39161	0.00000	0.0000	0
24/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.32500	0.35500	9.23077	0.00000	0.0000	0
24/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.62800	0.57700	8.12102	0.00000	0.0000	0
24/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28100	0.30800	9.60854	0.00000	0.0000	0
24/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.62000	0.56900	8.22581	0.00000	0.0000	0
24/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.28700	0.31400	9.40767	0.00000	0.0000	1,000
24/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.26770	9.19870	0.74452	0.00000	0.0000	0
24/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.49900	1.46500	2.26818	0.00000	0.0000	0
24/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.43100	1.46600	2.44584	0.00000	0.0000	0
24/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.48300	1.44800	2.36008	0.00000	0.0000	0
24/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.46500	1.49900	2.32082	0.00000	0.0000	0
24/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.51600	1.48200	2.24274	0.00000	0.0000	0
24/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.39800	1.43300	2.50358	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.02330	6.95150	1.02231	0.00000	0.0000	280
24/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.17913	0.14946	16.56339	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.20583	0.24796	20.46835	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.16062	0.13356	16.84722	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.23732	0.28206	18.85218	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.19968	0.16721	16.26102	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.17638	0.21571	22.29845	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.09334	0.07652	18.02014	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
24/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.42004	0.47502	13.08923	0.00000	0.0000	60
24/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.12570	7.05190	1.03569	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.30665	0.27442	10.51035	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.28095	0.32252	14.79623	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.28682	0.25648	10.57806	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.31112	0.35458	13.96889	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.33231	0.29368	11.62469	0.00000	0.0000	0
24/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.25661	0.29178	13.70562	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.40840	11.25070	1.38231	11.37700	11.2500	16,232
24/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.14700	0.10600	27.89116	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.58900	0.70500	19.69440	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.13600	0.09700	28.67647	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.62800	0.74600	18.78981	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.15900	0.11500	27.67296	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.55100	0.66400	20.50817	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.73000	0.60000	17.80822	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.07200	0.09900	37.50000	0.00000	0.0000	10
24/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.31700	0.40600	28.07571	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.27500	0.20700	24.72727	0.00000	0.0000	10
24/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.23600	0.17600	25.42373	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.37800	0.47500	25.66138	0.00000	0.0000	100
24/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.12500	0.08900	28.80000	0.00000	0.0000	0
24/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.66700	0.78800	18.14093	0.00000	0.0000	100
24/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.55540	11.39470	1.39069	0.00000	0.0000	17,746
24/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.48900	0.41500	15.13292	0.00000	0.0000	0
24/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.43400	0.52000	19.81567	0.00000	0.0000	0
24/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.46400	0.39600	14.65517	0.00000	0.0000	0
24/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.45900	0.55100	20.04357	0.00000	0.0000	0
24/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.51400	0.43400	15.56420	0.00000	0.0000	0
24/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.40900	0.48900	19.55990	0.00000	0.0000	0
24/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.42400	0.36100	14.85849	0.00000	0.0000	0
24/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.51900	0.61600	18.68979	0.00000	0.0000	100
24/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.28200	0.23900	15.24823	0.00000	0.0000	0
24/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.82700	0.94400	14.14752	0.00000	0.0000	200
24/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.69620	11.53220	1.40216	0.00000	0.0000	452
24/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.61000	0.53300	12.62295	0.00000	0.0000	0
24/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.56400	0.65100	15.42553	0.00000	0.0000	0
24/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.58700	0.51500	12.26576	0.00000	0.0000	0
24/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.59100	0.68300	15.56684	0.00000	0.0000	0
24/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.63500	0.55200	13.07087	0.00000	0.0000	0
24/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.53900	0.62000	15.02783	0.00000	0.0000	0
24/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.41400	0.36100	12.80193	0.00000	0.0000	0
24/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.91800	1.02900	12.09150	0.00000	0.0000	250
24/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08690	0.08600	1.03567	0.00000	0.0000	1,173
24/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00383	0.00328	14.36031	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
24/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00193	0.00228	18.13472	0.00000	0.0000	0
24/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00089	0.00073	17.97753	0.00000	0.0000	0
24/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00899	0.00973	8.23137	0.00000	0.0000	0
24/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01199	0.01111	7.33945	0.00000	0.0000	0
24/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00009	0.00011	22.22222	0.00000	0.0000	0
24/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08830	0.08730	1.13250	0.00000	0.0000	70
24/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00919	0.00837	8.92274	0.00000	0.0000	0
24/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00089	0.00107	20.22472	0.00000	0.0000	0
24/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00376	0.00332	11.70213	0.00000	0.0000	0
24/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00546	0.00602	10.25641	0.00000	0.0000	0
24/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01837	0.01738	5.38922	0.00000	0.0000	0
24/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00007	0.00008	14.28571	0.00000	0.0000	0
24/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.92100	9.85270	0.68844	9.83400	9.8340	15,774
24/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.30600	0.26400	13.72549	0.00000	0.0000	0
24/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.18500	0.21100	14.05405	0.00000	0.0000	0
24/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.27800	0.23900	14.02878	0.00000	0.0000	0
24/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.20700	0.23600	14.00966	0.00000	0.0000	0
24/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.33500	0.29200	12.83582	0.00000	0.0000	0
24/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.16400	0.18900	15.24390	0.00000	0.0000	0
24/03/2011	€ / R 2011/09/19			Foreign Exchange Future	10.04280	9.97140	0.71096	0.00000	0.0000	14,009
24/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.59900	0.55100	8.01336	0.00000	0.0000	0
24/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.20600	0.23000	11.65049	0.00000	0.0000	0
24/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.56800	0.52100	8.27465	0.00000	0.0000	0
24/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.22500	0.25000	11.11111	0.00000	0.0000	0
24/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.63100	0.58200	7.76545	0.00000	0.0000	0
24/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18800	0.21100	12.23404	0.00000	0.0000	0
24/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.15850	10.08400	0.73338	0.00000	0.0000	300
24/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.66600	0.61800	7.20721	0.00000	0.0000	0
24/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30800	0.33400	8.44156	0.00000	0.0000	0
24/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.63700	0.59000	7.37834	0.00000	0.0000	0
24/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32900	0.35600	8.20669	0.00000	0.0000	0
24/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.69600	0.64600	7.18391	0.00000	0.0000	0
24/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28800	0.31200	8.33333	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.02290	7.02080	0.02990	0.00000	0.0000	13,335
24/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.41400	0.41100	0.72464	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37100	0.36800	0.80863	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.45800	0.45500	0.65502	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.04000	7.03650	0.04972	7.08250	7.0825	8,570
24/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.48900	0.48600	0.61350	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.09900	0.10000	1.01010	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44900	0.44600	0.66815	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10900	0.11000	0.91743	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
24/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.52900	0.52600	0.56711	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08900	0.09000	1.12360	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.06010	7.05510	0.07082	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.55400	0.55000	0.72202	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.14400	0.14500	0.69444	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.49900	0.49500	0.80160	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.13900	0.14000	0.71942	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.58900	0.58400	0.84890	0.00000	0.0000	0
24/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.12900	0.12900	0.00000	0.00000	0.0000	0
24/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.93930	7.98160	0.53279	0.00000	0.0000	0
24/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.21100	1.23800	2.22956	0.00000	0.0000	0
24/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.57200	0.55600	2.79720	0.00000	0.0000	0
24/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.18300	1.21000	2.28233	0.00000	0.0000	0
24/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.59400	0.57800	2.69360	0.00000	0.0000	0
24/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.24000	1.26700	2.17742	0.00000	0.0000	0
24/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.55100	0.53500	2.90381	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.12850	7.11780	0.15010	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.30200	0.29500	2.31788	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07400	0.07700	4.05405	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.26600	0.25900	2.63158	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08800	0.09100	3.40909	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.34100	0.33300	2.34604	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06300	0.06500	3.17460	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.21460	7.20290	0.16217	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.21200	0.20900	1.41509	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.24700	0.25600	3.64372	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19300	0.19000	1.55440	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.27800	0.28700	3.23741	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.23300	0.23000	1.28755	0.00000	0.0000	0
24/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.21800	0.22700	4.12844	0.00000	0.0000	0
24/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.76900	7.69190	0.99241	0.00000	0.0000	900
24/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.70600	0.63700	9.77337	0.00000	0.0000	0
24/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.03700	0.04500	21.62162	0.00000	0.0000	0
24/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.66200	0.59400	10.27190	0.00000	0.0000	0
24/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.04300	0.05200	20.93023	0.00000	0.0000	0
24/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.75100	0.68000	9.45406	0.00000	0.0000	0
24/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03200	0.03800	18.75000	0.00000	0.0000	0
24/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.88890	7.80940	1.00775	0.00000	0.0000	0
24/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.46200	0.41400	10.38961	0.00000	0.0000	0
24/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.22300	0.25500	14.34978	0.00000	0.0000	0
24/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.43300	0.38700	10.62356	0.00000	0.0000	0
24/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.24400	0.27800	13.93443	0.00000	0.0000	0
24/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.49200	0.44200	10.16260	0.00000	0.0000	0
24/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.20300	0.23300	14.77833	0.00000	0.0000	0
24/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,158.63000	14,028.74000	0.91739	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
24/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	658.60000	528.70000	19.72366	0.00000	0.0000	0
24/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	658.60000	528.70000	19.72366	0.00000	0.0000	0
24/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	658.60000	528.80000	19.70847	0.00000	0.0000	0
24/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07340	1.06220	1.04341	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04070	0.03410	16.21622	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01730	0.02190	26.58960	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01920	0.01590	17.18750	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04580	0.05370	17.24891	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07780	0.06810	12.46787	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00440	0.00590	34.09091	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.09270	1.08080	1.08905	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04930	0.05620	13.99594	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02660	0.02340	12.03008	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08390	0.09260	10.36949	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06660	0.05910	11.26126	0.00000	0.0000	0
24/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02390	0.02830	18.41004	0.00000	0.0000	0

Future Open Interest

536,724

Option Open Interest

72,970

Total

609,694