



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 31/03/2011

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
31/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.88260	6.83020	0.76134	6.88850	6.8400	407,777
31/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.04400	0.03400	22.72727	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.61100	0.65400	7.03764	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.03900	0.03000	23.07692	0.00000	0.0000	800
31/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.65600	0.70000	6.70732	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	7,200
31/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.56600	0.60900	7.59717	0.00000	0.0000	1,000
31/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.28400	0.24500	13.73239	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.10100	0.11500	13.86139	0.00000	0.0000	300
31/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.39600	0.43400	9.59596	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.07900	0.06400	18.98734	0.00000	0.0000	1,790
31/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.28200	0.31500	11.70213	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.11500	0.09500	17.39130	0.00000	0.0000	6,000
31/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.13100	1.18000	4.33245	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	500
31/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.93700	0.98500	5.12273	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	1,000
31/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.43700	0.47700	9.15332	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.07000	0.05700	18.57143	0.00000	0.0000	1,000
31/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.06200	0.05000	19.35484	0.00000	0.0000	250
31/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.47900	0.52000	8.55950	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.31900	0.35300	10.65831	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.10200	0.08300	18.62745	0.00000	0.0000	650
31/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.24700	0.27800	12.55061	0.00000	0.0000	3,000
31/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.13000	0.10800	16.92308	0.00000	0.0000	19,330
31/03/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.52200	0.56400	8.04598	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.05500	0.04400	20.00000	0.00000	0.0000	5,500
31/03/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.21400	0.24300	13.55140	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.14700	0.12300	16.32653	0.00000	0.0000	100
31/03/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31800	0.27800	12.57862	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.08500	0.09800	15.29412	0.00000	0.0000	7,200
31/03/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.19200	0.15900	17.18750	0.00000	0.0000	0
31/03/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.15900	0.17900	12.57862	0.00000	0.0000	2,400
31/03/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.18300	0.21000	14.75410	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
31/03/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.16600	0.14000	15.66265	0.00000	0.0000	2,650
31/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.98340	6.92970	0.76897	6.97760	6.9400	100,055
31/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.07300	0.06700	8.21918	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.14000	1.18700	4.12281	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.18600	1.23300	3.96290	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	3,000
31/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.09400	1.14000	4.20475	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.91400	0.95800	4.81400	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.09700	0.08800	9.27835	0.00000	0.0000	2,800
31/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.16000	0.14500	9.37500	0.00000	0.0000	5,000
31/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.57700	0.61500	6.58579	0.00000	0.0000	2,800
31/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.38100	0.34400	9.71129	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.19800	0.21400	8.08081	0.00000	0.0000	10,000
31/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.32600	0.29100	10.73620	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.24300	0.26100	7.40741	0.00000	0.0000	10,000
31/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.61600	0.65600	6.49351	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.14900	0.13600	8.72483	0.00000	0.0000	10,000
31/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.74000	0.78200	5.67568	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.12300	0.11200	8.94309	0.00000	0.0000	200
31/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44200	0.40300	8.82353	0.00000	0.0000	0
31/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.15900	0.17300	8.80503	0.00000	0.0000	5,000
31/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.08160	7.02690	0.77242	7.06000	7.0310	3,072
31/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.27100	0.25000	7.74908	0.00000	0.0000	0
31/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.53900	0.57300	6.30798	0.00000	0.0000	0
31/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.25800	0.23800	7.75194	0.00000	0.0000	0
31/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.57600	0.61100	6.07639	0.00000	0.0000	0
31/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.28600	0.26400	7.69231	0.00000	0.0000	0
31/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.50400	0.53700	6.54762	0.00000	0.0000	0
31/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.18450	7.13130	0.74048	0.00000	0.0000	638
31/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.50600	0.47300	6.52174	0.00000	0.0000	0
31/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.35800	0.37800	5.58659	0.00000	0.0000	0
31/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.48100	0.44900	6.65281	0.00000	0.0000	0
31/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.38300	0.40400	5.48303	0.00000	0.0000	0
31/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.53100	0.49800	6.21469	0.00000	0.0000	0
31/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.33300	0.35300	6.00601	0.00000	0.0000	0
31/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52400	0.49100	6.29771	0.00000	0.0000	0
31/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.34000	0.36000	5.88235	0.00000	0.0000	1,000
31/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.13550	9.08650	0.53637	0.00000	0.0000	0
31/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.44100	1.42300	1.24913	0.00000	0.0000	0
31/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50600	1.53700	2.05843	0.00000	0.0000	0
31/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.42500	1.40700	1.26316	0.00000	0.0000	0
31/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54000	1.57100	2.01299	0.00000	0.0000	0
31/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.45800	1.43900	1.30316	0.00000	0.0000	0
31/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47300	1.50300	2.03666	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
31/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.88260	6.83020	0.76134	6.86070	6.8607	280
31/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.11482	0.09505	17.21825	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.28222	0.31485	11.56190	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.10154	0.08345	17.81564	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.31894	0.35325	10.75751	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.12984	0.10825	16.62816	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.24724	0.27805	12.46158	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.05542	0.04389	20.80476	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.52282	0.56369	7.81722	0.00000	0.0000	60
31/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.98340	6.92970	0.76897	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.24011	0.21925	8.68768	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.35671	0.38955	9.20636	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.22399	0.20442	8.73700	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.39059	0.42472	8.73806	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.25749	0.23525	8.63723	0.00000	0.0000	0
31/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.32409	0.35555	9.70718	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.04310	10.93620	0.96803	11.05000	10.9600	26,701
31/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.06200	0.04500	27.41935	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.86900	0.95900	10.35673	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.05700	0.04100	28.07018	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.91400	1.00500	9.95624	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.06800	0.04900	27.94118	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.82500	0.91300	10.66667	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.43500	0.35700	17.93103	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.14200	0.17100	20.42254	0.00000	0.0000	10
31/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.53700	0.61100	13.78026	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.13000	0.09700	25.38462	0.00000	0.0000	10
31/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.10800	0.08000	25.92593	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.61500	0.69400	12.84553	0.00000	0.0000	100
31/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.05200	0.03700	28.84615	0.00000	0.0000	0
31/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.95900	1.05100	9.59333	0.00000	0.0000	100
31/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.18530	11.07580	0.97896	11.16000	11.1600	29,945
31/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.31800	0.27800	12.57862	0.00000	0.0000	0
31/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.63300	0.70200	10.90047	0.00000	0.0000	0
31/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.30300	0.26500	12.54125	0.00000	0.0000	0
31/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.66800	0.73900	10.62874	0.00000	0.0000	0
31/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.33400	0.29300	12.27545	0.00000	0.0000	0
31/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.59900	0.66700	11.35225	0.00000	0.0000	0
31/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.27400	0.24000	12.40876	0.00000	0.0000	0
31/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.73900	0.81400	10.14885	0.00000	0.0000	100
31/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.17700	0.15400	12.99435	0.00000	0.0000	0
31/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.09200	1.17800	7.87546	0.00000	0.0000	200
31/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.32090	11.20930	0.98579	11.25000	11.2500	452
31/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.44100	0.39700	9.97732	0.00000	0.0000	0
31/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.77000	0.83800	8.83117	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
31/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.42500	0.38300	9.88235	0.00000	0.0000	0
31/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.80400	0.87400	8.70647	0.00000	0.0000	0
31/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.45800	0.41300	9.82533	0.00000	0.0000	0
31/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.73700	0.80400	9.09091	0.00000	0.0000	0
31/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.29500	0.26400	10.50847	0.00000	0.0000	0
31/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.17400	1.25500	6.89949	0.00000	0.0000	250
31/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08290	0.08240	0.60314	0.00000	0.0000	1,273
31/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00175	0.00154	12.00000	0.00000	0.0000	0
31/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00385	0.00414	7.53247	0.00000	0.0000	0
31/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00032	0.00027	15.62500	0.00000	0.0000	0
31/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01242	0.01287	3.62319	0.00000	0.0000	0
31/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00814	0.00767	5.77396	0.00000	0.0000	0
31/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00024	0.00027	12.50000	0.00000	0.0000	0
31/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08420	0.08370	0.59382	0.00000	0.0000	16,271
31/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00603	0.00569	5.63847	0.00000	0.0000	0
31/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00183	0.00199	8.74317	0.00000	0.0000	0
31/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00225	0.00210	6.66667	0.00000	0.0000	0
31/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00805	0.00840	4.34783	0.00000	0.0000	0
31/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01430	0.01380	3.49650	0.00000	0.0000	0
31/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00010	0.00010	0.00000	0.00000	0.0000	0
31/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.68600	9.67480	0.11563	9.77000	9.6813	15,919
31/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.17700	0.16600	6.21469	0.00000	0.0000	0
31/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.29100	0.29100	0.00000	0.00000	0.0000	0
31/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.16000	0.15000	6.25000	0.00000	0.0000	0
31/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.32400	0.32500	0.30864	0.00000	0.0000	0
31/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.19500	0.18400	5.64103	0.00000	0.0000	0
31/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.25900	0.25900	0.00000	0.00000	0.0000	0
31/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.80470	9.79160	0.13361	0.00000	0.0000	50,917
31/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.44000	0.42600	3.18182	0.00000	0.0000	0
31/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.28500	0.28400	0.35088	0.00000	0.0000	0
31/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.41300	0.39900	3.38983	0.00000	0.0000	0
31/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.30800	0.30700	0.32468	0.00000	0.0000	0
31/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.46800	0.45300	3.20513	0.00000	0.0000	0
31/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.26300	0.26100	0.76046	0.00000	0.0000	0
31/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.91660	9.90130	0.15429	0.00000	0.0000	300
31/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.51800	0.50200	3.08880	0.00000	0.0000	0
31/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.40100	0.40100	0.00000	0.00000	0.0000	0
31/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.49300	0.47700	3.24544	0.00000	0.0000	0
31/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42600	0.42600	0.00000	0.00000	0.0000	0
31/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.54400	0.52800	2.94118	0.00000	0.0000	0
31/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37700	0.37700	0.00000	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.03460	7.00140	0.47195	0.00000	0.0000	13,275
31/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.41000	0.38000	7.31707	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.36700	0.33700	8.17439	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
31/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.45500	0.42300	7.03297	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.05070	7.01780	0.46662	0.00000	0.0000	8,570
31/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.47000	0.44300	5.74468	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06900	0.07500	8.69565	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43200	0.40500	6.25000	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.51000	0.48200	5.49020	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05900	0.06400	8.47458	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.07210	7.03610	0.50904	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.52000	0.49300	5.19231	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.09800	0.10700	9.18367	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.48500	0.45800	5.56701	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.11300	0.12200	7.96460	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.55800	0.52900	5.19713	0.00000	0.0000	0
31/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.08600	0.09300	8.13953	0.00000	0.0000	0
31/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.03490	8.02070	0.17673	0.00000	0.0000	0
31/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.27700	1.27000	0.54816	0.00000	0.0000	0
31/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.54200	0.54900	1.29151	0.00000	0.0000	0
31/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.24900	1.24300	0.48038	0.00000	0.0000	0
31/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.56400	0.57200	1.41844	0.00000	0.0000	0
31/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.30400	1.29800	0.46012	0.00000	0.0000	0
31/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.51900	0.52700	1.54143	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.07840	7.00960	0.97197	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.25600	0.20500	19.92188	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07800	0.09500	21.79487	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.22100	0.17300	21.71946	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09300	0.11300	21.50538	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.29300	0.23900	18.43003	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06500	0.07900	21.53846	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.16420	7.09340	0.98825	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.18700	0.15800	15.50802	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.27300	0.31500	15.38462	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.16900	0.14300	15.38462	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.30500	0.35000	14.75410	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.20600	0.17500	15.04854	0.00000	0.0000	0
31/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.24200	0.28200	16.52893	0.00000	0.0000	0
31/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.45960	7.47020	0.14210	0.00000	0.0000	900
31/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.43700	0.44400	1.60183	0.00000	0.0000	0
31/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.07700	0.07400	3.89610	0.00000	0.0000	0
31/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.39900	0.40500	1.50376	0.00000	0.0000	0
31/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08900	0.08500	4.49438	0.00000	0.0000	0
31/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.47700	0.48400	1.46751	0.00000	0.0000	0
31/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.06700	0.06400	4.47761	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
31/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.57430	7.58440	0.13335	0.00000	0.0000	0
31/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.28400	0.28800	1.40845	0.00000	0.0000	0
31/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.36000	0.35400	1.66667	0.00000	0.0000	0
31/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.26500	0.26800	1.13208	0.00000	0.0000	0
31/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.39100	0.38400	1.79028	0.00000	0.0000	0
31/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.30500	0.30900	1.31148	0.00000	0.0000	0
31/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.33100	0.32500	1.81269	0.00000	0.0000	0
31/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,795.89000	13,735.36000	0.43875	0.00000	0.0000	0
31/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	295.90000	235.40000	20.44610	0.00000	0.0000	0
31/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	295.90000	235.40000	20.44610	0.00000	0.0000	0
31/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
31/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	295.90000	235.40000	20.44610	0.00000	0.0000	0
31/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05240	1.04660	0.55112	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02740	0.02430	11.31387	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02500	0.02770	10.80000	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01210	0.01050	13.22314	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05970	0.06390	7.03518	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05890	0.05390	8.48896	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00650	0.00730	12.30769	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07140	1.06670	0.43868	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03270	0.03090	5.50459	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06130	0.06420	4.73083	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02070	0.01950	5.79710	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09930	0.10280	3.52467	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05270	0.05000	5.12334	0.00000	0.0000	0
31/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03130	0.03330	6.38978	0.00000	0.0000	0

Future Open Interest

676,345

Option Open Interest

111,300

Total

787,645