



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 16/03/2011

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
16/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.05740	7.06410	0.09494	7.12900	7.0485	390,895
16/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.08900	0.08800	1.12360	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.48200	0.47400	1.65975	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.08100	0.08000	1.23457	0.00000	0.0000	800
16/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.52400	0.51600	1.52672	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.44100	0.43300	1.81406	0.00000	0.0000	1,000
16/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.42900	0.43200	0.69930	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07200	0.06800	5.55556	0.00000	0.0000	300
16/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.29100	0.28300	2.74914	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.14800	0.14700	0.67568	0.00000	0.0000	2,190
16/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19500	0.18800	3.58974	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.20200	0.20200	0.00000	0.00000	0.0000	500
16/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.97600	0.96800	0.81967	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	500
16/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.78900	0.78100	1.01394	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	1,000
16/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.32700	0.31900	2.44648	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.13400	0.13300	0.74627	0.00000	0.0000	500
16/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.12100	0.12000	0.82645	0.00000	0.0000	250
16/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.36400	0.35600	2.19780	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.22500	0.21800	3.11111	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.18200	0.18200	0.00000	0.00000	0.0000	650
16/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.17200	0.16500	4.06977	0.00000	0.0000	0
16/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.22900	0.22900	0.00000	0.00000	0.0000	150
16/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.16020	7.16630	0.08519	7.17000	7.1700	55,011
16/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.10300	0.10400	0.97087	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.99300	0.98800	0.50352	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.09800	0.09800	0.00000	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03800	1.03200	0.57803	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.10900	0.11000	0.91743	0.00000	0.0000	3,000
16/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.94900	0.94400	0.52687	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.77700	0.77200	0.64350	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.13700	0.13800	0.72993	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
16/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.22500	0.22500	0.00000	0.00000	0.0000	5,000
16/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.46500	0.45900	1.29032	0.00000	0.0000	2,800
16/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.51300	0.51400	0.19493	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.15300	0.14800	3.26797	0.00000	0.0000	10,000
16/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.44900	0.44900	0.00000	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.18900	0.18300	3.17460	0.00000	0.0000	10,000
16/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.50100	0.49500	1.19760	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.21100	0.21100	0.00000	0.00000	0.0000	10,000
16/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.61500	0.60900	0.97561	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.17500	0.17500	0.00000	0.00000	0.0000	200
16/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.58200	0.58400	0.34364	0.00000	0.0000	0
16/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12200	0.11800	3.27869	0.00000	0.0000	5,000
16/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.25920	7.26480	0.07714	0.00000	0.0000	2,082
16/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.35300	0.35000	0.84986	0.00000	0.0000	0
16/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.44400	0.43500	2.02703	0.00000	0.0000	0
16/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.33500	0.33300	0.59701	0.00000	0.0000	0
16/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.47600	0.46800	1.68067	0.00000	0.0000	0
16/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.37100	0.36800	0.80863	0.00000	0.0000	0
16/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.41200	0.40300	2.18447	0.00000	0.0000	0
16/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.36880	7.37240	0.04885	0.00000	0.0000	277
16/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.63100	0.62600	0.79239	0.00000	0.0000	0
16/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.29800	0.29000	2.68456	0.00000	0.0000	0
16/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.60300	0.59800	0.82919	0.00000	0.0000	0
16/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.32000	0.31200	2.50000	0.00000	0.0000	0
16/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.66000	0.65500	0.75758	0.00000	0.0000	0
16/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.27700	0.26900	2.88809	0.00000	0.0000	0
16/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.65200	0.64700	0.76687	0.00000	0.0000	0
16/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.28300	0.27500	2.82686	0.00000	0.0000	1,000
16/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.29200	9.29970	0.08287	0.00000	0.0000	0
16/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.53800	1.53900	0.06502	0.00000	0.0000	0
16/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44600	1.43900	0.48409	0.00000	0.0000	0
16/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52100	1.52200	0.06575	0.00000	0.0000	0
16/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47900	1.47200	0.47329	0.00000	0.0000	0
16/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.55500	1.55500	0.00000	0.00000	0.0000	0
16/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41300	1.40500	0.56617	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.05740	7.06410	0.09494	0.00000	0.0000	280
16/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.20187	0.20187	0.00000	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.19447	0.18777	3.44526	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.18207	0.18182	0.13731	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.22467	0.21772	3.09343	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.22871	0.22911	0.17489	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.17131	0.16501	3.67754	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.10883	0.10790	0.85454	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.40143	0.39380	1.90070	0.00000	0.0000	60
16/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.16020	7.16630	0.08519	0.00000	0.0000	0

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16/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.33596	0.33588	0.02381	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.27576	0.26958	2.24108	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.31097	0.31079	0.05788	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.30077	0.29449	2.08797	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.36226	0.36230	0.01104	0.00000	0.0000	0
16/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.25206	0.24600	2.40419	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.32000	11.33080	0.09541	11.39200	11.3255	16,730
16/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.13000	0.13800	6.15385	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.66000	0.65700	0.45455	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.12000	0.12800	6.66667	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.70000	0.69700	0.42857	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.14100	0.15000	6.38298	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.62100	0.61900	0.32206	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.66300	0.67100	1.20664	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.09300	0.09000	3.22581	0.00000	0.0000	10
16/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.37700	0.37400	0.79576	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.24700	0.25500	3.23887	0.00000	0.0000	10
16/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.21100	0.22000	4.26540	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.44100	0.43900	0.45351	0.00000	0.0000	100
16/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.11000	0.11800	7.27273	0.00000	0.0000	0
16/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.74000	0.73700	0.40541	0.00000	0.0000	100
16/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.46850	11.47850	0.08720	11.51000	11.5100	17,756
16/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.45600	0.46600	2.19298	0.00000	0.0000	0
16/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.48800	0.48800	0.00000	0.00000	0.0000	0
16/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.43600	0.44600	2.29358	0.00000	0.0000	0
16/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.51800	0.51800	0.00000	0.00000	0.0000	0
16/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.47700	0.48700	2.09644	0.00000	0.0000	0
16/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45900	0.45900	0.00000	0.00000	0.0000	0
16/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.39800	0.40800	2.51256	0.00000	0.0000	0
16/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.58000	0.58000	0.00000	0.00000	0.0000	100
16/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.26300	0.27400	4.18251	0.00000	0.0000	0
16/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.89500	0.89600	0.11173	0.00000	0.0000	200
16/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.60760	11.61790	0.08873	11.70270	11.6977	452
16/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.56900	0.58100	2.10896	0.00000	0.0000	0
16/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.61100	0.61300	0.32733	0.00000	0.0000	0
16/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.54900	0.56100	2.18579	0.00000	0.0000	0
16/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.64100	0.64300	0.31201	0.00000	0.0000	0
16/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.58900	0.60100	2.03735	0.00000	0.0000	0
16/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.58100	0.58300	0.34423	0.00000	0.0000	0
16/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.38400	0.39700	3.38542	0.00000	0.0000	0
16/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.97600	0.97900	0.30738	0.00000	0.0000	250
16/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08730	0.08770	0.45819	0.00000	0.0000	1,033
16/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00388	0.00432	11.34021	0.00000	0.0000	0
16/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00158	0.00162	2.53165	0.00000	0.0000	0
16/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00082	0.00101	23.17073	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
16/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00852	0.00831	2.46479	0.00000	0.0000	0
16/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01236	0.01278	3.39806	0.00000	0.0000	0
16/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00006	0.00008	33.33333	0.00000	0.0000	0
16/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08860	0.08910	0.56433	0.00000	0.0000	0
16/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00933	0.01000	7.18114	0.00000	0.0000	0
16/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00073	0.00090	23.28767	0.00000	0.0000	0
16/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00363	0.00425	17.07989	0.00000	0.0000	0
16/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00503	0.00515	2.38569	0.00000	0.0000	0
16/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01868	0.01919	2.73019	0.00000	0.0000	0
16/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00008	0.00009	12.50000	0.00000	0.0000	0
16/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.83960	9.83250	0.07216	9.91000	9.8715	15,065
16/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.27300	0.27000	1.09890	0.00000	0.0000	0
16/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.23300	0.23800	2.14592	0.00000	0.0000	0
16/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.24900	0.24600	1.20482	0.00000	0.0000	0
16/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.25900	0.26400	1.93050	0.00000	0.0000	0
16/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.30000	0.29600	1.33333	0.00000	0.0000	0
16/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.21000	0.21400	1.90476	0.00000	0.0000	0
16/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.96140	9.95460	0.06826	0.00000	0.0000	14,009
16/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.56400	0.55500	1.59574	0.00000	0.0000	0
16/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.25300	0.25000	1.18577	0.00000	0.0000	0
16/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.53400	0.52600	1.49813	0.00000	0.0000	0
16/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.27300	0.27100	0.73260	0.00000	0.0000	0
16/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.59400	0.58600	1.34680	0.00000	0.0000	0
16/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.23300	0.23100	0.85837	0.00000	0.0000	0
16/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.07460	10.06790	0.06650	0.00000	0.0000	300
16/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.63700	0.62700	1.56986	0.00000	0.0000	0
16/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.36200	0.35900	0.82873	0.00000	0.0000	0
16/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.60900	0.60000	1.47783	0.00000	0.0000	0
16/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.38400	0.38200	0.52083	0.00000	0.0000	0
16/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.66500	0.65600	1.35338	0.00000	0.0000	0
16/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.34000	0.33800	0.58824	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAB \$ 20			Can-Do Future	6.96790	6.97560	0.11051	0.00000	0.0000	524,280
16/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	C	Can-Do Future	0.12200	0.12700	4.09836	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.85	P	Can-Do Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	C	Can-Do Future	0.07900	0.08100	2.53165	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.90	P	Can-Do Future	0.01100	0.00500	54.54545	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	C	Can-Do Future	0.16900	0.17600	4.14201	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAB \$ 20	6.80	P	Can-Do Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAC € 20			Can-Do Future	9.85160	9.84520	0.06496	0.00000	0.0000	7,857
16/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	C	Can-Do Future	0.25400	0.24600	3.14961	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAC € 20	9.60	P	Can-Do Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	C	Can-Do Future	0.20600	0.19700	4.36893	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAC € 20	9.65	P	Can-Do Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	C	Can-Do Future	0.30300	0.29500	2.64026	0.00000	0.0000	0
16/03/2011	ANY DAY EXPIRY CAAC € 20	9.55	P	Can-Do Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
16/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.90780	6.91960	0.17082	6.96150	6.9450	13,485
16/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31800	0.33300	4.71698	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06000	0.06300	5.00000	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.27800	0.29300	5.39568	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07000	0.07300	4.28571	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.35900	0.37400	4.17827	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05100	0.05400	5.88235	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.92810	6.93700	0.12846	0.00000	0.0000	8,470
16/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.40200	0.41400	2.98507	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.12400	0.12700	2.41935	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.36500	0.37700	3.28767	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13700	0.14000	2.18978	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.44000	0.45200	2.72727	0.00000	0.0000	0
16/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.11200	0.11500	2.67857	0.00000	0.0000	0
16/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.81170	7.78110	0.39172	0.00000	0.0000	0
16/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.10100	1.09000	0.99909	0.00000	0.0000	0
16/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.58900	0.60900	3.39559	0.00000	0.0000	0
16/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.07400	1.06500	0.83799	0.00000	0.0000	0
16/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.61200	0.63400	3.59477	0.00000	0.0000	0
16/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.12900	1.11700	1.06289	0.00000	0.0000	0
16/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.56700	0.58600	3.35097	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.15500	7.15060	0.06150	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.34400	0.32900	4.36047	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08900	0.07800	12.35955	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.30800	0.29300	4.87013	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.10300	0.09200	10.67961	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.38100	0.36700	3.67454	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07600	0.06600	13.15789	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.24240	7.23680	0.07732	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.23700	0.22700	4.21941	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.24500	0.24000	2.04082	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.21700	0.20700	4.60829	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.27500	0.27000	1.81818	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.26300	0.25300	3.80228	0.00000	0.0000	0
16/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22100	0.21600	2.26244	0.00000	0.0000	0
16/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.69770	7.72170	0.31178	0.00000	0.0000	0
16/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.63500	0.65600	3.30709	0.00000	0.0000	0
16/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
16/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.59300	0.61200	3.20405	0.00000	0.0000	0
16/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
16/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.67900	0.70000	3.09278	0.00000	0.0000	0
16/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
16/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.81680	7.84060	0.30447	0.00000	0.0000	0
16/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.40600	0.41800	2.95567	0.00000	0.0000	0
16/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.23900	0.22700	5.02092	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
16/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.38000	0.39100	2.89474	0.00000	0.0000	0
16/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.26300	0.25000	4.94297	0.00000	0.0000	0
16/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.43400	0.44600	2.76498	0.00000	0.0000	0
16/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.21700	0.20500	5.52995	0.00000	0.0000	0
16/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,127.58000	14,139.21000	0.08232	0.00000	0.0000	0
16/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	627.60000	639.20000	1.84831	0.00000	0.0000	0
16/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	627.60000	639.20000	1.84831	0.00000	0.0000	0
16/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	627.60000	639.20000	1.84831	0.00000	0.0000	0
16/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07620	1.07780	0.14867	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04410	0.04450	0.90703	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01790	0.01670	6.70391	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02170	0.02180	0.46083	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04550	0.04400	3.29670	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08120	0.08220	1.23153	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00500	0.00440	12.00000	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.09560	1.09700	0.12778	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.04480	0.04500	0.44643	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04920	0.04800	2.43902	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02870	0.02880	0.34843	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08310	0.08180	1.56438	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.07000	0.07040	0.57143	0.00000	0.0000	0
16/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02440	0.02340	4.09836	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>1,067,982</b>
<b>Option Open Interest</b>										<b>58,470</b>
<b>Total</b>										<b>1,126,452</b>