



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 22/03/2011

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
22/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.07090	6.99100	1.12998	7.04220	6.9710	377,217
22/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.09700	0.07200	25.77320	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.47600	0.53100	11.55462	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.08800	0.06500	26.13636	0.00000	0.0000	800
22/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.51700	0.57400	11.02515	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.10700	0.08000	25.23364	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.43600	0.48900	12.15596	0.00000	0.0000	1,000
22/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.44200	0.37400	15.38462	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07100	0.08300	16.90141	0.00000	0.0000	300
22/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.28700	0.33100	15.33101	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.15800	0.12200	22.78481	0.00000	0.0000	2,190
22/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19300	0.22800	18.13472	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.21400	0.16900	21.02804	0.00000	0.0000	500
22/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.96500	1.03400	7.15026	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03600	0.02500	30.55556	0.00000	0.0000	500
22/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.78000	0.84500	8.33333	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.05100	0.03600	29.41176	0.00000	0.0000	1,000
22/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.32200	0.36900	14.59627	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.14300	0.11000	23.07692	0.00000	0.0000	500
22/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.13000	0.09900	23.84615	0.00000	0.0000	250
22/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.35900	0.40800	13.64903	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.22300	0.26100	17.04036	0.00000	0.0000	0
22/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.19400	0.15200	21.64948	0.00000	0.0000	650
22/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.17000	0.19700	15.88235	0.00000	0.0000	3,000
22/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.24100	0.18800	21.99170	0.00000	0.0000	150
22/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.17400	7.09250	1.13605	7.10550	7.0950	55,171
22/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.11100	0.09000	18.91892	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.98700	1.04800	6.18034	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.10600	0.08600	18.86792	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03200	1.09400	6.00775	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.11800	0.09500	19.49153	0.00000	0.0000	3,000
22/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.94400	1.00300	6.25000	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.77300	0.82800	7.11514	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.14700	0.12000	18.36735	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
22/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.23700	0.19700	16.87764	0.00000	0.0000	5,000
22/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.46300	0.50500	9.07127	0.00000	0.0000	2,800
22/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.52700	0.46000	12.71347	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.15300	0.16800	9.80392	0.00000	0.0000	10,000
22/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.46300	0.39900	13.82289	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.18900	0.20700	9.52381	0.00000	0.0000	10,000
22/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.49900	0.54300	8.81764	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.22300	0.18500	17.04036	0.00000	0.0000	10,000
22/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.61200	0.66100	8.00654	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.18600	0.15300	17.74194	0.00000	0.0000	200
22/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.59600	0.52600	11.74497	0.00000	0.0000	0
22/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12200	0.13400	9.83607	0.00000	0.0000	5,000
22/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.27290	7.19140	1.12060	0.00000	0.0000	2,082
22/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.36300	0.31800	12.39669	0.00000	0.0000	0
22/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.44000	0.47700	8.40909	0.00000	0.0000	0
22/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.34600	0.30200	12.71676	0.00000	0.0000	0
22/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.47300	0.51100	8.03383	0.00000	0.0000	0
22/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.38200	0.33500	12.30366	0.00000	0.0000	0
22/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.40900	0.44400	8.55746	0.00000	0.0000	0
22/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.38250	7.29770	1.14866	0.00000	0.0000	277
22/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.64100	0.57600	10.14041	0.00000	0.0000	0
22/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.29500	0.31400	6.44068	0.00000	0.0000	0
22/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.61300	0.54900	10.44046	0.00000	0.0000	0
22/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.31700	0.33700	6.30915	0.00000	0.0000	0
22/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.66900	0.60400	9.71599	0.00000	0.0000	0
22/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.27300	0.29200	6.95971	0.00000	0.0000	0
22/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.66100	0.59600	9.83359	0.00000	0.0000	0
22/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.27900	0.29800	6.81004	0.00000	0.0000	1,000
22/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.31150	9.23450	0.82693	0.00000	0.0000	0
22/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.55800	1.48600	4.62131	0.00000	0.0000	0
22/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44700	1.45200	0.34554	0.00000	0.0000	0
22/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.54100	1.46900	4.67229	0.00000	0.0000	0
22/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48000	1.48500	0.33784	0.00000	0.0000	0
22/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.57400	1.50200	4.57433	0.00000	0.0000	0
22/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41300	1.41800	0.35386	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.07090	6.99100	1.12998	6.99100	6.9910	280
22/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.21394	0.16901	21.00122	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.19304	0.22801	18.11542	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.19361	0.15168	21.65694	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.22271	0.26068	17.04908	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.24100	0.18827	21.87967	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.17010	0.19727	15.97296	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.11758	0.08868	24.57901	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.39668	0.44768	12.85671	0.00000	0.0000	60
22/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.17400	7.09250	1.13605	0.00000	0.0000	0

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22/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.34894	0.29357	15.86806	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.27494	0.30107	9.50389	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.32376	0.27454	15.20262	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.29976	0.33204	10.76861	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.37542	0.31787	15.32950	0.00000	0.0000	0
22/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.25142	0.27537	9.52589	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.42120	11.43780	0.14534	11.40850	11.4085	16,216
22/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.17500	0.16700	4.57143	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.60400	0.57900	4.13907	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.16300	0.15500	4.90798	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.64200	0.61700	3.89408	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.18800	0.18000	4.25532	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.56700	0.54200	4.40917	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.75200	0.76300	1.46277	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.08100	0.07500	7.40741	0.00000	0.0000	10
22/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.33300	0.31300	6.00601	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.30400	0.30100	0.98684	0.00000	0.0000	10
22/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.26500	0.26100	1.50943	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.39400	0.37300	5.32995	0.00000	0.0000	100
22/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.15200	0.14300	5.92105	0.00000	0.0000	0
22/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.68100	0.65500	3.81791	0.00000	0.0000	100
22/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.57070	11.58440	0.11840	0.00000	0.0000	17,746
22/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.51500	0.51400	0.19417	0.00000	0.0000	0
22/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.44400	0.43000	3.15315	0.00000	0.0000	0
22/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.49100	0.48900	0.40733	0.00000	0.0000	0
22/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.47000	0.45500	3.19149	0.00000	0.0000	0
22/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.54000	0.53900	0.18519	0.00000	0.0000	0
22/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.41900	0.40500	3.34129	0.00000	0.0000	0
22/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.45000	0.44500	1.11111	0.00000	0.0000	0
22/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.52900	0.51100	3.40265	0.00000	0.0000	100
22/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.30500	0.29800	2.29508	0.00000	0.0000	0
22/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.83400	0.81400	2.39808	0.00000	0.0000	200
22/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.70990	11.72310	0.11273	0.00000	0.0000	452
22/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.62300	0.62600	0.48154	0.00000	0.0000	0
22/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.56300	0.55300	1.77620	0.00000	0.0000	0
22/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.60000	0.60200	0.33333	0.00000	0.0000	0
22/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.59000	0.57900	1.86441	0.00000	0.0000	0
22/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.64700	0.65000	0.46368	0.00000	0.0000	0
22/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.53700	0.52700	1.86220	0.00000	0.0000	0
22/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.42700	0.42600	0.23419	0.00000	0.0000	0
22/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.91700	0.90300	1.52672	0.00000	0.0000	250
22/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08730	0.08640	1.03093	0.08702	0.0867	1,173
22/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00439	0.00364	17.08428	0.00000	0.0000	0
22/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00209	0.00224	7.17703	0.00000	0.0000	0
22/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00121	0.00089	26.44628	0.00000	0.0000	0

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22/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00891	0.00949	6.50954	0.00000	0.0000	0
22/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01243	0.01152	7.32100	0.00000	0.0000	0
22/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00013	0.00012	7.69231	0.00000	0.0000	0
22/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08860	0.08770	1.01580	0.00000	0.0000	70
22/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00975	0.00884	9.33333	0.00000	0.0000	0
22/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00115	0.00114	0.86957	0.00000	0.0000	0
22/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00434	0.00370	14.74654	0.00000	0.0000	0
22/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00574	0.00600	4.52962	0.00000	0.0000	0
22/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01869	0.01778	4.86891	0.00000	0.0000	0
22/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00009	0.00008	11.11111	0.00000	0.0000	0
22/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.97860	9.90690	0.71854	9.94400	9.9025	15,516
22/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.36000	0.29900	16.94444	0.00000	0.0000	0
22/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.18100	0.19200	6.07735	0.00000	0.0000	0
22/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.33100	0.27200	17.82477	0.00000	0.0000	0
22/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.20200	0.21500	6.43564	0.00000	0.0000	0
22/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.39000	0.32800	15.89744	0.00000	0.0000	0
22/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.16100	0.17100	6.21118	0.00000	0.0000	0
22/03/2011	€ / R 2011/09/19			Foreign Exchange Future	10.10200	10.02760	0.73649	0.00000	0.0000	14,009
22/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.65700	0.59200	9.89346	0.00000	0.0000	0
22/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.20500	0.21400	4.39024	0.00000	0.0000	0
22/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.62500	0.56100	10.24000	0.00000	0.0000	0
22/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.22300	0.23300	4.48430	0.00000	0.0000	0
22/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.69000	0.62500	9.42029	0.00000	0.0000	0
22/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18800	0.19700	4.78723	0.00000	0.0000	0
22/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.21570	10.14010	0.74004	0.00000	0.0000	300
22/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.72500	0.66100	8.82759	0.00000	0.0000	0
22/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30900	0.32100	3.88350	0.00000	0.0000	0
22/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.69600	0.63200	9.19540	0.00000	0.0000	0
22/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.33000	0.34200	3.63636	0.00000	0.0000	0
22/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.75500	0.69000	8.60927	0.00000	0.0000	0
22/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28900	0.30000	3.80623	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.95640	6.99690	0.58220	0.00000	0.0000	13,535
22/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.36500	0.39500	8.21918	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32500	0.35300	8.61538	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06900	0.05600	18.84058	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.40700	0.43800	7.61671	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05100	0.04100	19.60784	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.97360	7.01330	0.56929	0.00000	0.0000	8,370
22/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.43800	0.46900	7.07763	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11400	0.10600	7.01754	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40100	0.43100	7.48130	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12700	0.11800	7.08661	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.47800	0.50900	6.48536	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10400	0.09600	7.69231	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
22/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	6.99140	7.03180	0.57785	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.48700	0.51400	5.54415	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.14600	0.13200	9.58904	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.45400	0.48000	5.72687	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.16300	0.14800	9.20245	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.52000	0.56800	9.23077	0.00000	0.0000	0
22/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.12900	0.13600	5.42636	0.00000	0.0000	0
22/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.83420	7.91850	1.07605	0.00000	0.0000	0
22/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.12100	1.18000	5.26316	0.00000	0.0000	0
22/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.58700	0.56200	4.25894	0.00000	0.0000	0
22/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.09400	1.15100	5.21024	0.00000	0.0000	0
22/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.61000	0.58300	4.42623	0.00000	0.0000	0
22/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.14900	1.20900	5.22193	0.00000	0.0000	0
22/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.56500	0.54100	4.24779	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.16880	7.12480	0.61377	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.34200	0.30100	11.98830	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07300	0.07600	4.10959	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.30500	0.26400	13.44262	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08600	0.08900	3.48837	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.38100	0.33900	11.02362	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06200	0.06400	3.22581	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.25550	7.21060	0.61884	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.24500	0.21200	13.46939	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.24000	0.25100	4.58333	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.22400	0.19300	13.83929	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.26900	0.28200	4.83271	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.27100	0.23300	14.02214	0.00000	0.0000	0
22/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.21600	0.22200	2.77778	0.00000	0.0000	0
22/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.81690	7.73830	1.00551	0.00000	0.0000	900
22/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.75200	0.68000	9.57447	0.00000	0.0000	0
22/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	0
22/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.70700	0.63600	10.04243	0.00000	0.0000	0
22/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.04000	0.04800	20.00000	0.00000	0.0000	0
22/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.79700	0.72400	9.15935	0.00000	0.0000	0
22/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
22/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.93750	7.85670	1.01795	0.00000	0.0000	0
22/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.49600	0.44300	10.68548	0.00000	0.0000	0
22/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.20900	0.23600	12.91866	0.00000	0.0000	0
22/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.46700	0.41500	11.13490	0.00000	0.0000	0
22/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.23000	0.25800	12.17391	0.00000	0.0000	0
22/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.52700	0.47300	10.24668	0.00000	0.0000	0
22/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.19000	0.21600	13.68421	0.00000	0.0000	0
22/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,234.75000	14,121.42000	0.79615	0.00000	0.0000	0
22/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	734.80000	621.40000	15.43277	0.00000	0.0000	0
22/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	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
22/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	734.70000	621.40000	15.42126	0.00000	0.0000	0
22/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	734.80000	621.40000	15.43277	0.00000	0.0000	0
22/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07940	1.06940	0.92644	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04670	0.03880	16.91649	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01730	0.01940	12.13873	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02360	0.01850	21.61017	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04420	0.04910	11.08597	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08410	0.07460	11.29608	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00470	0.00520	10.63830	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.09890	1.08830	0.96460	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.04730	0.04040	14.58774	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04840	0.05210	7.64463	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.03070	0.02560	16.61238	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08180	0.08730	6.72372	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.07290	0.06400	12.20850	0.00000	0.0000	0
22/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02400	0.02570	7.08333	0.00000	0.0000	0

Future Open Interest	523,314
Option Open Interest	61,470
Total	584,784