



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 25/03/2011

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
25/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.95150	6.92660	0.35820	6.97650	6.9280	383,228
25/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.06200	0.05600	9.67742	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.56100	0.57900	3.20856	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	800
25/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.60400	0.62300	3.14570	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	7,200
25/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.51800	0.53500	3.28185	0.00000	0.0000	1,000
25/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.34100	0.32000	6.15836	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09000	0.09300	3.33333	0.00000	0.0000	300
25/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.35600	0.37100	4.21348	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.10700	0.09800	8.41121	0.00000	0.0000	1,790
25/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.24800	0.26100	5.24194	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.14900	0.13800	7.38255	0.00000	0.0000	6,000
25/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.07000	1.09200	2.05607	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	500
25/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.87900	0.90000	2.38908	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	1,000
25/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.39400	0.41000	4.06091	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.09500	0.08700	8.42105	0.00000	0.0000	1,000
25/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	250
25/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.43400	0.45100	3.91705	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.28300	0.29600	4.59364	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.13400	0.12300	8.20896	0.00000	0.0000	650
25/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.21600	0.22800	5.55556	0.00000	0.0000	3,000
25/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.16700	0.15500	7.18563	0.00000	0.0000	150
25/03/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.47600	0.49300	3.57143	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	5,500
25/03/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.00000	0.19700	100.00000	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.00000	0.17400	100.00000	0.00000	0.0000	100
25/03/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.00000	0.35600	100.00000	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.07900	100.00000	0.00000	0.0000	7,200
25/03/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.00000	0.22300	100.00000	0.00000	0.0000	0
25/03/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.00000	0.14600	100.00000	0.00000	0.0000	2,400
25/03/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.00000	0.16700	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
25/03/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.00000	0.19400	100.00000	0.00000	0.0000	2,400
25/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.05190	7.02690	0.35451	7.05250	7.0350	55,370
25/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.08400	0.07900	5.95238	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.08200	1.10200	1.84843	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.08000	0.07500	6.25000	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.12800	1.14800	1.77305	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.08900	0.08300	6.74157	0.00000	0.0000	3,000
25/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.03700	1.05600	1.83221	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.86000	0.87800	2.09302	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.11200	0.10500	6.25000	0.00000	0.0000	2,800
25/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.18400	0.17300	5.97826	0.00000	0.0000	5,000
25/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.53200	0.54600	2.63158	0.00000	0.0000	2,800
25/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.43100	0.41000	4.87239	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17900	0.18300	2.23464	0.00000	0.0000	10,000
25/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.37200	0.35100	5.64516	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.22000	0.22400	1.81818	0.00000	0.0000	10,000
25/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.57000	0.58500	2.63158	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.17200	0.16200	5.81395	0.00000	0.0000	10,000
25/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.69100	0.70700	2.31548	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.14300	0.13400	6.29371	0.00000	0.0000	200
25/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.49500	0.47300	4.44444	0.00000	0.0000	0
25/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14300	0.14600	2.09790	0.00000	0.0000	5,000
25/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.14970	7.12390	0.36085	7.13750	7.1300	2,157
25/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.29900	0.28900	3.34448	0.00000	0.0000	0
25/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.49900	0.51500	3.20641	0.00000	0.0000	0
25/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.28400	0.27400	3.52113	0.00000	0.0000	0
25/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.53400	0.55000	2.99625	0.00000	0.0000	0
25/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.31500	0.30500	3.17460	0.00000	0.0000	0
25/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.46500	0.48100	3.44086	0.00000	0.0000	0
25/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.25540	7.22830	0.37351	0.00000	0.0000	638
25/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.55000	0.53300	3.09091	0.00000	0.0000	0
25/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33100	0.34100	3.02115	0.00000	0.0000	0
25/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.52400	0.50700	3.24427	0.00000	0.0000	0
25/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.35500	0.36500	2.81690	0.00000	0.0000	0
25/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.57700	0.56000	2.94627	0.00000	0.0000	0
25/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.30800	0.31800	3.24675	0.00000	0.0000	0
25/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.56900	0.55200	2.98770	0.00000	0.0000	0
25/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.31400	0.32400	3.18471	0.00000	0.0000	1,000
25/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.19870	9.17510	0.25656	0.00000	0.0000	0
25/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.46500	1.45300	0.81911	0.00000	0.0000	0
25/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.46600	1.47800	0.81855	0.00000	0.0000	0
25/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.44800	1.43600	0.82873	0.00000	0.0000	0
25/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.49900	1.51100	0.80053	0.00000	0.0000	0
25/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.48200	1.47000	0.80972	0.00000	0.0000	0
25/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43300	1.44500	0.83740	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
25/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.95150	6.92660	0.35820	0.00000	0.0000	280
25/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.14946	0.13796	7.69437	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.24796	0.26136	5.40410	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.13356	0.12296	7.93651	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.28206	0.29636	5.06984	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.16721	0.15476	7.44573	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.21571	0.22816	5.77164	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.07652	0.06961	9.03032	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.47502	0.49301	3.78721	0.00000	0.0000	60
25/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.05190	7.02690	0.35451	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.27442	0.25999	5.25836	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.32252	0.33309	3.27732	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.25648	0.24273	5.36104	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.35458	0.36583	3.17277	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.29368	0.27856	5.14846	0.00000	0.0000	0
25/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.29178	0.30166	3.38611	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.25070	11.12780	1.09238	11.23120	11.1287	21,437
25/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.10600	0.08100	23.58491	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.70500	0.80300	13.90071	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.09700	0.07400	23.71134	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.74600	0.84600	13.40483	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.11500	0.08900	22.60870	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.66400	0.76100	14.60843	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.60000	0.50500	15.83333	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.09900	0.12700	28.28283	0.00000	0.0000	10
25/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.40600	0.48600	19.70443	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.20700	0.16400	20.77295	0.00000	0.0000	10
25/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.17600	0.13800	21.59091	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.47500	0.56000	17.89474	0.00000	0.0000	100
25/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.08900	0.06800	23.59551	0.00000	0.0000	0
25/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.78800	0.89000	12.94416	0.00000	0.0000	100
25/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.39470	11.27070	1.08823	11.32800	11.2800	17,766
25/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.41500	0.36100	13.01205	0.00000	0.0000	0
25/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.52000	0.59000	13.46154	0.00000	0.0000	0
25/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.39600	0.34400	13.13131	0.00000	0.0000	0
25/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.55100	0.62300	13.06715	0.00000	0.0000	0
25/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.43400	0.37800	12.90323	0.00000	0.0000	0
25/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.48900	0.55700	13.90593	0.00000	0.0000	0
25/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.36100	0.31300	13.29640	0.00000	0.0000	0
25/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.61600	0.69200	12.33766	0.00000	0.0000	100
25/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.23900	0.20500	14.22594	0.00000	0.0000	0
25/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.94400	1.03400	9.53390	0.00000	0.0000	200
25/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.53220	11.40610	1.09346	0.00000	0.0000	452
25/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.53300	0.48000	9.94371	0.00000	0.0000	0
25/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.65100	0.72400	11.21352	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
25/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.51500	0.46300	10.09709	0.00000	0.0000	0
25/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.68300	0.75700	10.83455	0.00000	0.0000	0
25/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.55200	0.49700	9.96377	0.00000	0.0000	0
25/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.62000	0.69100	11.45161	0.00000	0.0000	0
25/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.36100	0.32400	10.24931	0.00000	0.0000	0
25/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.02900	1.11800	8.64917	0.00000	0.0000	250
25/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08600	0.08540	0.69767	0.08550	0.0855	1,173
25/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00328	0.00293	10.67073	0.00000	0.0000	0
25/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00228	0.00253	10.96491	0.00000	0.0000	0
25/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00073	0.00061	16.43836	0.00000	0.0000	0
25/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00973	0.01021	4.93320	0.00000	0.0000	0
25/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01111	0.01053	5.22052	0.00000	0.0000	0
25/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00011	0.00013	18.18182	0.00000	0.0000	0
25/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08730	0.08670	0.68729	0.00000	0.0000	70
25/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00837	0.00790	5.61529	0.00000	0.0000	0
25/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00107	0.00120	12.14953	0.00000	0.0000	0
25/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00332	0.00309	6.92771	0.00000	0.0000	0
25/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00602	0.00639	6.14618	0.00000	0.0000	0
25/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01738	0.01678	3.45224	0.00000	0.0000	0
25/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
25/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.85270	9.78400	0.69727	9.82750	9.8000	15,722
25/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.26400	0.23100	12.50000	0.00000	0.0000	0
25/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.21100	0.24700	17.06161	0.00000	0.0000	0
25/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.23900	0.21100	11.71548	0.00000	0.0000	0
25/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.23600	0.27700	17.37288	0.00000	0.0000	0
25/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.29200	0.25600	12.32877	0.00000	0.0000	0
25/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.18900	0.22200	17.46032	0.00000	0.0000	0
25/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.97140	9.90290	0.68696	9.93410	9.9341	14,010
25/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.55100	0.50900	7.62250	0.00000	0.0000	0
25/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.23000	0.25600	11.30435	0.00000	0.0000	0
25/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.52100	0.48100	7.67754	0.00000	0.0000	0
25/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.25000	0.27800	11.20000	0.00000	0.0000	0
25/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.58200	0.53900	7.38832	0.00000	0.0000	0
25/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.21100	0.23600	11.84834	0.00000	0.0000	0
25/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.08400	10.01340	0.70012	0.00000	0.0000	300
25/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.61800	0.58200	5.82524	0.00000	0.0000	0
25/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.33400	0.36900	10.47904	0.00000	0.0000	0
25/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.59000	0.55600	5.76271	0.00000	0.0000	0
25/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.35600	0.39300	10.39326	0.00000	0.0000	0
25/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.64600	0.61000	5.57276	0.00000	0.0000	0
25/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.31200	0.34700	11.21795	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.02080	7.05910	0.54552	0.00000	0.0000	13,335
25/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.41100	0.43400	5.59611	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04000	0.02500	37.50000	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.36800	0.39000	5.97826	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
25/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04700	0.03100	34.04255	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.45500	0.47800	5.05495	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03400	0.01900	44.11765	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.03650	7.07520	0.54999	0.00000	0.0000	8,570
25/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.48600	0.49200	1.23457	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10000	0.06700	33.00000	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44600	0.45300	1.56951	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11000	0.07800	29.09091	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.52600	0.53200	1.14068	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09000	0.05700	36.66667	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.05510	7.09340	0.54287	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.55000	0.53900	2.00000	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.14500	0.09600	33.79310	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.49500	0.50200	1.41414	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.14000	0.10900	22.14286	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.58400	0.57600	1.36986	0.00000	0.0000	0
25/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.12900	0.08300	35.65891	0.00000	0.0000	0
25/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.98160	8.03140	0.62394	0.00000	0.0000	0
25/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.23800	1.28700	3.95800	0.00000	0.0000	0
25/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.55600	0.55600	0.00000	0.00000	0.0000	0
25/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.21000	1.25800	3.96694	0.00000	0.0000	0
25/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.57800	0.57700	0.17301	0.00000	0.0000	0
25/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.26700	1.31600	3.86740	0.00000	0.0000	0
25/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.53500	0.53500	0.00000	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.11780	7.08920	0.40181	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.29500	0.27100	8.13559	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07700	0.08200	6.49351	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.25900	0.23600	8.88031	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09100	0.09700	6.59341	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.33300	0.30800	7.50751	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06500	0.06900	6.15385	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.20290	7.17450	0.39429	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.20900	0.19500	6.69856	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.25600	0.27100	5.85938	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19000	0.17600	7.36842	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.28700	0.30200	5.22648	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.23000	0.21500	6.52174	0.00000	0.0000	0
25/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22700	0.24100	6.16740	0.00000	0.0000	0
25/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.69190	7.57440	1.52758	0.00000	0.0000	900
25/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.63700	0.53500	16.01256	0.00000	0.0000	0
25/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.04500	0.06100	35.55556	0.00000	0.0000	0
25/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.59400	0.49400	16.83502	0.00000	0.0000	0
25/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.05200	0.07000	34.61538	0.00000	0.0000	0
25/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.68000	0.57700	15.14706	0.00000	0.0000	0
25/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03800	0.05300	39.47368	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
25/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.80940	7.69050	1.52252	0.00000	0.0000	0
25/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.41400	0.34600	16.42512	0.00000	0.0000	0
25/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.25500	0.30600	20.00000	0.00000	0.0000	0
25/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.38700	0.32200	16.79587	0.00000	0.0000	0
25/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.27800	0.33200	19.42446	0.00000	0.0000	0
25/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.44200	0.37100	16.06335	0.00000	0.0000	0
25/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.23300	0.28100	20.60086	0.00000	0.0000	0
25/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,028.74000	13,945.86000	0.59079	0.00000	0.0000	0
25/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	528.70000	445.90000	15.66106	0.00000	0.0000	0
25/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	528.70000	445.90000	15.66106	0.00000	0.0000	0
25/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
25/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	528.80000	445.90000	15.67700	0.00000	0.0000	0
25/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06220	1.05890	0.31068	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03410	0.03180	6.74487	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02190	0.02290	4.56621	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01590	0.01460	8.17610	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05370	0.05570	3.72439	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06810	0.06490	4.69897	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00590	0.00600	1.69492	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08080	1.07810	0.24981	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03700	0.03540	4.32432	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05620	0.05730	1.95730	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02340	0.02250	3.84615	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09260	0.09440	1.94384	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05910	0.05670	4.06091	0.00000	0.0000	0
25/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02830	0.02860	1.06007	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>535,408</b>
<b>Option Open Interest</b>										<b>91,870</b>
<b>Total</b>										<b>627,278</b>