



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/03/2011

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
28/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.92660	6.94700	0.29452	6.97460	6.9410	382,086
28/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.57900	0.55900	3.45423	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	800
28/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.62300	0.60300	3.21027	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	7,200
28/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.53500	0.51500	3.73832	0.00000	0.0000	1,000
28/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32000	0.33300	4.06250	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09300	0.08600	7.52688	0.00000	0.0000	300
28/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.37100	0.35200	5.12129	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.09800	0.09900	1.02041	0.00000	0.0000	1,790
28/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.26100	0.24400	6.51341	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.13800	0.14100	2.17391	0.00000	0.0000	6,000
28/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.09200	1.07100	1.92308	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	500
28/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.90000	0.87900	2.33333	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	1,000
28/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.41000	0.39100	4.63415	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.08700	0.08800	1.14943	0.00000	0.0000	1,000
28/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.07800	0.07900	1.28205	0.00000	0.0000	250
28/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.45100	0.43200	4.21286	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.29600	0.27900	5.74324	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.12300	0.12600	2.43902	0.00000	0.0000	650
28/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.22800	0.21200	7.01754	0.00000	0.0000	3,000
28/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.15500	0.15900	2.58065	0.00000	0.0000	150
28/03/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.49300	0.47300	4.05680	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.07000	0.07000	0.00000	0.00000	0.0000	5,500
28/03/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.19700	0.18200	7.61421	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.17400	0.17900	2.87356	0.00000	0.0000	100
28/03/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.35600	0.37000	3.93258	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	7,200
28/03/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.22300	0.23400	4.93274	0.00000	0.0000	0
28/03/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.14600	0.13700	6.16438	0.00000	0.0000	2,400
28/03/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.16700	0.15800	5.38922	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
28/03/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.19400	0.20500	5.67010	0.00000	0.0000	2,400
28/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.02690	7.04720	0.28889	7.05000	7.0500	55,405
28/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.07900	0.08100	2.53165	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.10200	1.08400	1.63339	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.07500	0.07700	2.66667	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.14800	1.13000	1.56794	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.08300	0.08600	3.61446	0.00000	0.0000	3,000
28/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.05600	1.03900	1.60985	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.87800	0.86100	1.93622	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.10500	0.10800	2.85714	0.00000	0.0000	2,800
28/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.17300	0.17900	3.46821	0.00000	0.0000	5,000
28/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.54600	0.53200	2.56410	0.00000	0.0000	2,800
28/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.41000	0.42400	3.41463	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18300	0.17700	3.27869	0.00000	0.0000	10,000
28/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.35100	0.36600	4.27350	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.22400	0.21900	2.23214	0.00000	0.0000	10,000
28/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.58500	0.57100	2.39316	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.16200	0.16800	3.70370	0.00000	0.0000	10,000
28/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.70700	0.69100	2.26308	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.13400	0.13800	2.98507	0.00000	0.0000	200
28/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.47300	0.48900	3.38266	0.00000	0.0000	0
28/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14600	0.14200	2.73973	0.00000	0.0000	5,000
28/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.12390	7.14380	0.27934	7.15360	7.1430	2,307
28/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.28900	0.29600	2.42215	0.00000	0.0000	0
28/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.51500	0.50200	2.52427	0.00000	0.0000	0
28/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.27400	0.28100	2.55474	0.00000	0.0000	0
28/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.55000	0.53700	2.36364	0.00000	0.0000	0
28/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.30500	0.31200	2.29508	0.00000	0.0000	0
28/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.48100	0.46800	2.70270	0.00000	0.0000	0
28/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.22830	7.24670	0.25456	0.00000	0.0000	638
28/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.53300	0.54500	2.25141	0.00000	0.0000	0
28/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.34100	0.33400	2.05279	0.00000	0.0000	0
28/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.50700	0.51900	2.36686	0.00000	0.0000	0
28/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.36500	0.35800	1.91781	0.00000	0.0000	0
28/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.56000	0.57200	2.14286	0.00000	0.0000	0
28/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.31800	0.31100	2.20126	0.00000	0.0000	0
28/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.55200	0.56400	2.17391	0.00000	0.0000	0
28/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.32400	0.31700	2.16049	0.00000	0.0000	1,000
28/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.17510	9.19670	0.23542	0.00000	0.0000	0
28/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45300	1.46300	0.68823	0.00000	0.0000	0
28/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47800	1.46600	0.81191	0.00000	0.0000	0
28/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.43600	1.44600	0.69638	0.00000	0.0000	0
28/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.51100	1.49900	0.79418	0.00000	0.0000	0
28/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47000	1.47900	0.61224	0.00000	0.0000	0
28/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.44500	1.43200	0.89965	0.00000	0.0000	0

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28/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.92660	6.94700	0.29452	6.97250	6.9649	280
28/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.13796	0.14141	2.50072	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.26136	0.24441	6.48531	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.12296	0.12569	2.22023	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.29636	0.27869	5.96234	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.15476	0.15903	2.75911	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.22816	0.21203	7.06960	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.06961	0.06997	0.51717	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.49301	0.47297	4.06483	0.00000	0.0000	60
28/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.02690	7.04720	0.28889	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.25999	0.26870	3.35013	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.33309	0.32150	3.47954	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.24273	0.25090	3.36588	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.36583	0.35370	3.31575	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.27856	0.28783	3.32783	0.00000	0.0000	0
28/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.30166	0.29063	3.65643	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.12780	11.10960	0.16355	11.13500	11.0920	23,935
28/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.08100	0.07500	7.40741	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.80300	0.81500	1.49440	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.84600	0.85800	1.41844	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.08900	0.08200	7.86517	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.76100	0.77200	1.44547	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.50500	0.48700	3.56436	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12700	0.12700	0.00000	0.00000	0.0000	10
28/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.48600	0.49300	1.44033	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.16400	0.15300	6.70732	0.00000	0.0000	10
28/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.13800	0.12900	6.52174	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.56000	0.56900	1.60714	0.00000	0.0000	100
28/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.06800	0.06300	7.35294	0.00000	0.0000	0
28/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.89000	0.90300	1.46067	0.00000	0.0000	100
28/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.27070	11.25160	0.16947	0.00000	0.0000	17,766
28/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.36100	0.34900	3.32410	0.00000	0.0000	0
28/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.59000	0.59700	1.18644	0.00000	0.0000	0
28/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.34400	0.33300	3.19767	0.00000	0.0000	0
28/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.62300	0.63100	1.28411	0.00000	0.0000	0
28/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.37800	0.36600	3.17460	0.00000	0.0000	0
28/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.55700	0.56400	1.25673	0.00000	0.0000	0
28/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.31300	0.30200	3.51438	0.00000	0.0000	0
28/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.69200	0.70000	1.15607	0.00000	0.0000	100
28/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.20500	0.19700	3.90244	0.00000	0.0000	0
28/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.03400	1.04500	1.06383	0.00000	0.0000	200
28/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.40610	11.38600	0.17622	0.00000	0.0000	452
28/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.48000	0.46800	2.50000	0.00000	0.0000	0
28/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.72400	0.73200	1.10497	0.00000	0.0000	0

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28/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.46300	0.45100	2.59179	0.00000	0.0000	0
28/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.75700	0.76500	1.05680	0.00000	0.0000	0
28/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.49700	0.48500	2.41449	0.00000	0.0000	0
28/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.69100	0.69900	1.15774	0.00000	0.0000	0
28/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.32400	0.31500	2.77778	0.00000	0.0000	0
28/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.11800	1.12900	0.98390	0.00000	0.0000	250
28/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08540	0.08510	0.35129	0.00000	0.0000	1,173
28/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00293	0.00273	6.82594	0.00000	0.0000	0
28/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00253	0.00263	3.95257	0.00000	0.0000	0
28/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00061	0.00055	9.83607	0.00000	0.0000	0
28/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01021	0.01045	2.35064	0.00000	0.0000	0
28/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01053	0.01023	2.84900	0.00000	0.0000	0
28/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00013	0.00013	0.00000	0.00000	0.0000	0
28/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08670	0.08640	0.34602	0.00000	0.0000	70
28/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00790	0.00765	3.16456	0.00000	0.0000	0
28/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00120	0.00125	4.16667	0.00000	0.0000	0
28/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00309	0.00296	4.20712	0.00000	0.0000	0
28/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00639	0.00656	2.66041	0.00000	0.0000	0
28/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01678	0.01648	1.78784	0.00000	0.0000	0
28/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
28/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.78400	9.78400	0.00000	0.00000	0.0000	15,722
28/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23100	0.22300	3.46320	0.00000	0.0000	0
28/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.24700	0.23900	3.23887	0.00000	0.0000	0
28/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.21100	0.20300	3.79147	0.00000	0.0000	0
28/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.27700	0.26900	2.88809	0.00000	0.0000	0
28/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.25600	0.24800	3.12500	0.00000	0.0000	0
28/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.22200	0.21400	3.60360	0.00000	0.0000	0
28/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.90290	9.90150	0.01414	0.00000	0.0000	14,010
28/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.50900	0.50400	0.98232	0.00000	0.0000	0
28/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.25600	0.25300	1.17188	0.00000	0.0000	0
28/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.48100	0.47600	1.03950	0.00000	0.0000	0
28/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.27800	0.27500	1.07914	0.00000	0.0000	0
28/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.53900	0.53400	0.92764	0.00000	0.0000	0
28/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.23600	0.23300	1.27119	0.00000	0.0000	0
28/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.01340	10.01110	0.02297	0.00000	0.0000	300
28/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58200	0.57700	0.85911	0.00000	0.0000	0
28/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.36900	0.36600	0.81301	0.00000	0.0000	0
28/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.55600	0.55000	1.07914	0.00000	0.0000	0
28/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.39300	0.38900	1.01781	0.00000	0.0000	0
28/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.61000	0.60400	0.98361	0.00000	0.0000	0
28/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.34700	0.34300	1.15274	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.05910	7.06540	0.08925	0.00000	0.0000	13,335
28/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.43400	0.43800	0.92166	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39000	0.39400	1.02564	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
28/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.47800	0.48300	1.04603	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.07520	7.08120	0.08480	0.00000	0.0000	8,570
28/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.49200	0.49600	0.81301	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06700	0.06500	2.98507	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.45300	0.45700	0.88300	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07800	0.07600	2.56410	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.53200	0.53600	0.75188	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.09340	7.09860	0.07331	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.53900	0.54100	0.37106	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.09600	0.09200	4.16667	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.50200	0.50500	0.59761	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.10900	0.10600	2.75229	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.57600	0.57900	0.52083	0.00000	0.0000	0
28/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.08300	0.08000	3.61446	0.00000	0.0000	0
28/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.03140	8.04400	0.15688	0.00000	0.0000	0
28/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.28700	1.29600	0.69930	0.00000	0.0000	0
28/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.55600	0.55200	0.71942	0.00000	0.0000	0
28/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.25800	1.26700	0.71542	0.00000	0.0000	0
28/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.57700	0.57300	0.69324	0.00000	0.0000	0
28/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.31600	1.32600	0.75988	0.00000	0.0000	0
28/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.53500	0.53200	0.56075	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.08920	7.11490	0.36252	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.27100	0.28700	5.90406	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08200	0.07200	12.19512	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.23600	0.25100	6.35593	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09700	0.08600	11.34021	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.30800	0.32500	5.51948	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06900	0.06000	13.04348	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.17450	7.19910	0.34288	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.19500	0.20300	4.10256	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.27100	0.25400	6.27306	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.17600	0.18400	4.54545	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.30200	0.28500	5.62914	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.21500	0.22400	4.18605	0.00000	0.0000	0
28/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.24100	0.22500	6.63900	0.00000	0.0000	0
28/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.57440	7.58850	0.18615	0.00000	0.0000	900
28/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.53500	0.54500	1.86916	0.00000	0.0000	0
28/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06100	0.05700	6.55738	0.00000	0.0000	0
28/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.49400	0.50400	2.02429	0.00000	0.0000	0
28/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07000	0.06600	5.71429	0.00000	0.0000	0
28/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.57700	0.58700	1.73310	0.00000	0.0000	0
28/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05300	0.04900	7.54717	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
28/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.69050	7.70410	0.17684	0.00000	0.0000	0
28/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.34600	0.35100	1.44509	0.00000	0.0000	0
28/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.30600	0.29700	2.94118	0.00000	0.0000	0
28/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.32200	0.32600	1.24224	0.00000	0.0000	0
28/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.33200	0.32200	3.01205	0.00000	0.0000	0
28/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.37100	0.37600	1.34771	0.00000	0.0000	0
28/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.28100	0.27200	3.20285	0.00000	0.0000	0
28/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,945.86000	13,951.36000	0.03944	0.00000	0.0000	0
28/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	445.90000	451.40000	1.23346	0.00000	0.0000	0
28/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	445.90000	451.40000	1.23346	0.00000	0.0000	0
28/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
28/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	445.90000	451.40000	1.23346	0.00000	0.0000	0
28/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05890	1.06130	0.22665	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03180	0.03260	2.51572	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02290	0.02130	6.98690	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01460	0.01490	2.05479	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05570	0.05360	3.77020	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06490	0.06660	2.61941	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00600	0.00530	11.66667	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07810	1.07990	0.16696	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03540	0.03620	2.25989	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05730	0.05630	1.74520	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02250	0.02290	1.77778	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09440	0.09300	1.48305	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05670	0.05790	2.11640	0.00000	0.0000	0
28/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02860	0.02800	2.09790	0.00000	0.0000	0

Future Open Interest										536,949
Option Open Interest										91,870
Total										628,819