



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 30/03/2011

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
30/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.93060	6.88260	0.69258	6.92500	6.8876	384,093
30/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.57100	0.61100	7.00525	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.04600	0.03900	15.21739	0.00000	0.0000	800
30/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.61500	0.65600	6.66667	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.05800	0.04900	15.51724	0.00000	0.0000	7,200
30/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.52700	0.56600	7.40038	0.00000	0.0000	1,000
30/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32000	0.28400	11.25000	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08900	0.10100	13.48315	0.00000	0.0000	300
30/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.36200	0.39600	9.39227	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.09300	0.07900	15.05376	90.00000	90.0000	1,790
30/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.25100	0.28200	12.35060	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.13200	0.11500	12.87879	0.00000	0.0000	6,000
30/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.08600	1.13100	4.14365	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	500
30/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.89300	0.93700	4.92721	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	1,000
30/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.40100	0.43700	8.97756	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.08200	0.07000	14.63415	0.00000	0.0000	1,000
30/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.07300	0.06200	15.06849	0.00000	0.0000	250
30/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.44200	0.47900	8.37104	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.28700	0.31900	11.14983	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.11800	0.10200	13.55932	0.00000	0.0000	650
30/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.21800	0.24700	13.30275	0.00000	0.0000	3,000
30/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.14900	0.13000	12.75168	0.00000	0.0000	12,330
30/03/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.48400	0.52200	7.85124	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	5,500
30/03/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.18700	0.21400	14.43850	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.16800	0.14700	12.50000	0.00000	0.0000	100
30/03/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.35600	0.31800	10.67416	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.07500	0.08500	13.33333	0.00000	0.0000	7,200
30/03/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.22200	0.19200	13.51351	0.00000	0.0000	0
30/03/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.14100	0.15900	12.76596	0.00000	0.0000	2,400
30/03/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.16300	0.18300	12.26994	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
30/03/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.19400	0.16600	14.43299	0.00000	0.0000	2,650
30/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.03120	6.98340	0.67983	7.03120	6.9897	99,632
30/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.07800	0.07300	6.41026	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.09700	1.14000	3.91978	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.14300	1.18600	3.76203	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	3,000
30/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.05200	1.09400	3.99240	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.87300	0.91400	4.69645	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.10400	0.09700	6.73077	0.00000	0.0000	2,800
30/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.17200	0.16000	6.97674	0.00000	0.0000	5,000
30/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.54100	0.57700	6.65434	0.00000	0.0000	2,800
30/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.41200	0.38100	7.52427	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18100	0.19800	9.39227	0.00000	0.0000	10,000
30/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.35400	0.32600	7.90960	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.22300	0.24300	8.96861	0.00000	0.0000	10,000
30/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.58000	0.61600	6.20690	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.16100	0.14900	7.45342	0.00000	0.0000	10,000
30/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.70200	0.74000	5.41311	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.13300	0.12300	7.51880	0.00000	0.0000	200
30/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.47600	0.44200	7.14286	0.00000	0.0000	0
30/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14500	0.15900	9.65517	0.00000	0.0000	5,000
30/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.12770	7.08160	0.64677	7.12420	7.0900	2,371
30/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.28700	0.27100	5.57491	0.00000	0.0000	0
30/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.50900	0.53900	5.89391	0.00000	0.0000	0
30/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.27300	0.25800	5.49451	0.00000	0.0000	0
30/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.54500	0.57600	5.68807	0.00000	0.0000	0
30/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.30300	0.28600	5.61056	0.00000	0.0000	0
30/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.47500	0.50400	6.10526	0.00000	0.0000	0
30/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.23160	7.18450	0.65131	0.00000	0.0000	638
30/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.53200	0.50600	4.88722	0.00000	0.0000	0
30/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33600	0.35800	6.54762	0.00000	0.0000	0
30/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.50700	0.48100	5.12821	0.00000	0.0000	0
30/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.36100	0.38300	6.09418	0.00000	0.0000	0
30/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.55900	0.53100	5.00894	0.00000	0.0000	0
30/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.31300	0.33300	6.38978	0.00000	0.0000	0
30/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.55100	0.52400	4.90018	0.00000	0.0000	0
30/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.31900	0.34000	6.58307	0.00000	0.0000	1,000
30/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.18200	9.13550	0.50643	0.00000	0.0000	0
30/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.46300	1.44100	1.50376	0.00000	0.0000	0
30/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.48100	1.50600	1.68805	0.00000	0.0000	0
30/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.44600	1.42500	1.45228	0.00000	0.0000	0
30/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.51400	1.54000	1.71731	0.00000	0.0000	0
30/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.48000	1.45800	1.48649	0.00000	0.0000	0
30/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.44800	1.47300	1.72652	0.00000	0.0000	0

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30/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.93060	6.88260	0.69258	6.90950	6.9095	280
30/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.13248	0.11482	13.33031	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.25188	0.28222	12.04542	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.11752	0.10154	13.59769	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.28692	0.31894	11.15991	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.14932	0.12984	13.04581	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.21872	0.24724	13.03950	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.06497	0.05542	14.69909	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.48437	0.52282	7.93815	0.00000	0.0000	60
30/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.03120	6.98340	0.67983	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.25934	0.24011	7.41498	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.32814	0.35671	8.70665	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.24200	0.22399	7.44215	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.36080	0.39059	8.25665	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.27799	0.25749	7.37437	0.00000	0.0000	0
30/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.29679	0.32409	9.19842	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.06270	11.04310	0.17717	11.08800	11.0163	26,600
30/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.85300	0.86900	1.87573	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.89700	0.91400	1.89521	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.81000	0.82500	1.85185	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.45100	0.43500	3.54767	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.13800	0.14200	2.89855	0.00000	0.0000	10
30/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.52500	0.53700	2.28571	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.13800	0.13000	5.79710	0.00000	0.0000	10
30/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.11500	0.10800	6.08696	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.60200	0.61500	2.15947	0.00000	0.0000	100
30/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
30/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.94200	0.95900	1.80467	0.00000	0.0000	100
30/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.20520	11.18530	0.17760	11.25000	11.2500	29,940
30/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.33100	0.31800	3.92749	0.00000	0.0000	0
30/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.62600	0.63300	1.11821	0.00000	0.0000	0
30/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.31500	0.30300	3.80952	0.00000	0.0000	0
30/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.66000	0.66800	1.21212	0.00000	0.0000	0
30/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.34700	0.33400	3.74640	0.00000	0.0000	0
30/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.59200	0.59900	1.18243	0.00000	0.0000	0
30/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.28600	0.27400	4.19580	0.00000	0.0000	0
30/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.73100	0.73900	1.09439	0.00000	0.0000	100
30/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.18600	0.17700	4.83871	0.00000	0.0000	0
30/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.08100	1.09200	1.01758	0.00000	0.0000	200
30/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.33910	11.32090	0.16051	0.00000	0.0000	452
30/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.44900	0.44100	1.78174	0.00000	0.0000	0
30/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.76000	0.77000	1.31579	0.00000	0.0000	0

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30/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.43300	0.42500	1.84758	0.00000	0.0000	0
30/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.79400	0.80400	1.25945	0.00000	0.0000	0
30/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.46500	0.45800	1.50538	0.00000	0.0000	0
30/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.72600	0.73700	1.51515	0.00000	0.0000	0
30/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.30100	0.29500	1.99336	0.00000	0.0000	0
30/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.16200	1.17400	1.03270	0.00000	0.0000	250
30/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08420	0.08290	1.54394	0.00000	0.0000	1,273
30/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00225	0.00175	22.22222	0.00000	0.0000	0
30/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00305	0.00385	26.22951	0.00000	0.0000	0
30/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00043	0.00032	25.58140	0.00000	0.0000	0
30/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01123	0.01242	10.59662	0.00000	0.0000	0
30/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00936	0.00814	13.03419	0.00000	0.0000	0
30/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00016	0.00024	50.00000	0.00000	0.0000	0
30/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08550	0.08420	1.52047	0.00000	0.0000	16,271
30/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00693	0.00603	12.98701	0.00000	0.0000	0
30/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00143	0.00183	27.97203	0.00000	0.0000	0
30/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00262	0.00225	14.12214	0.00000	0.0000	0
30/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00712	0.00805	13.06180	0.00000	0.0000	0
30/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01559	0.01430	8.27453	0.00000	0.0000	0
30/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00009	0.00010	11.11111	0.00000	0.0000	0
30/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.73800	9.68600	0.53399	9.72120	9.7060	15,732
30/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20000	0.17700	11.50000	0.00000	0.0000	0
30/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.26200	0.29100	11.06870	0.00000	0.0000	0
30/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.18200	0.16000	12.08791	0.00000	0.0000	0
30/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.29400	0.32400	10.20408	0.00000	0.0000	0
30/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22000	0.19500	11.36364	0.00000	0.0000	0
30/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.23200	0.25900	11.63793	0.00000	0.0000	0
30/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.85600	9.80470	0.52050	0.00000	0.0000	50,917
30/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.47400	0.44000	7.17300	0.00000	0.0000	0
30/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.26800	0.28500	6.34328	0.00000	0.0000	0
30/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.44600	0.41300	7.39910	0.00000	0.0000	0
30/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.29000	0.30800	6.20690	0.00000	0.0000	0
30/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.50300	0.46800	6.95825	0.00000	0.0000	0
30/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.24700	0.26300	6.47773	0.00000	0.0000	0
30/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.96500	9.91660	0.48570	0.00000	0.0000	300
30/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.54700	0.51800	5.30165	0.00000	0.0000	0
30/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.38200	0.40100	4.97382	0.00000	0.0000	0
30/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.52100	0.49300	5.37428	0.00000	0.0000	0
30/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.40600	0.42600	4.92611	0.00000	0.0000	0
30/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.57400	0.54400	5.22648	0.00000	0.0000	0
30/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.35900	0.37700	5.01393	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.03350	7.03460	0.01564	0.00000	0.0000	13,275
30/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.41000	0.41000	0.00000	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.36700	0.36700	0.00000	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
30/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.45400	0.45500	0.22026	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.05030	7.05070	0.00567	0.00000	0.0000	8,570
30/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.47000	0.47000	0.00000	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07000	0.06900	1.42857	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43200	0.43200	0.00000	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.51000	0.51000	0.00000	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.06840	7.07210	0.05235	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.51800	0.52000	0.38610	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.10000	0.09800	2.00000	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.48200	0.48500	0.62241	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.11400	0.11300	0.87719	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.55500	0.55800	0.54054	0.00000	0.0000	0
30/03/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.08700	0.08600	1.14943	0.00000	0.0000	0
30/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.03300	8.03490	0.02365	0.00000	0.0000	0
30/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.27500	1.27700	0.15686	0.00000	0.0000	0
30/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.54200	0.54200	0.00000	0.00000	0.0000	0
30/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.24800	1.24900	0.08013	0.00000	0.0000	0
30/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.56500	0.56400	0.17699	0.00000	0.0000	0
30/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.30300	1.30400	0.07675	0.00000	0.0000	0
30/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.52000	0.51900	0.19231	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.09090	7.07840	0.17628	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.26900	0.25600	4.83271	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07800	0.07800	0.00000	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.23400	0.22100	5.55556	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09300	0.09300	0.00000	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.30600	0.29300	4.24837	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06500	0.06500	0.00000	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.17620	7.16420	0.16722	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.19200	0.18700	2.60417	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.26600	0.27300	2.63158	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.17400	0.16900	2.87356	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.29800	0.30500	2.34899	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.21200	0.20600	2.83019	0.00000	0.0000	0
30/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.23600	0.24200	2.54237	0.00000	0.0000	0
30/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.53500	7.45960	1.00066	0.00000	0.0000	900
30/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.50000	0.43700	12.60000	0.00000	0.0000	0
30/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06500	0.07700	18.46154	0.00000	0.0000	0
30/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.46000	0.39900	13.26087	0.00000	0.0000	0
30/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07500	0.08900	18.66667	0.00000	0.0000	0
30/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.54100	0.47700	11.82994	0.00000	0.0000	0
30/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05600	0.06700	19.64286	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
30/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.65030	7.57430	0.99343	0.00000	0.0000	0
30/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.32100	0.28400	11.52648	0.00000	0.0000	0
30/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.32100	0.36000	12.14953	0.00000	0.0000	0
30/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.30000	0.26500	11.66667	0.00000	0.0000	0
30/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.35000	0.39100	11.71429	0.00000	0.0000	0
30/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.34600	0.30500	11.84971	0.00000	0.0000	0
30/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.29600	0.33100	11.82432	0.00000	0.0000	0
30/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,888.65000	13,795.89000	0.66788	0.00000	0.0000	0
30/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	388.70000	295.90000	23.87445	0.00000	0.0000	0
30/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
30/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	388.60000	295.90000	23.85486	0.00000	0.0000	0
30/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	388.70000	295.90000	23.87445	0.00000	0.0000	0
30/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05880	1.05240	0.60446	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03090	0.02740	11.32686	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02210	0.02500	13.12217	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01390	0.01210	12.94964	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05510	0.05970	8.34846	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06430	0.05890	8.39813	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00550	0.00650	18.18182	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07800	1.07140	0.61224	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03520	0.03270	7.10227	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05720	0.06130	7.16783	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02230	0.02070	7.17489	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09430	0.09930	5.30223	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05640	0.05270	6.56028	0.00000	0.0000	0
30/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02840	0.03130	10.21127	0.00000	0.0000	0

Future Open Interest										651,244
Option Open Interest										104,300
Total										755,544