



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 13/04/2011

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
13/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.77750	6.82400	0.68609	6.83510	6.7860	409,625
13/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.68900	0.64500	6.38607	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	800
13/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.73700	0.69200	6.10583	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	7,200
13/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.64200	0.59800	6.85358	0.00000	0.0000	1,000
13/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.18800	0.22200	18.08511	0.00000	0.0000	650
13/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11100	0.09800	11.71171	0.00000	0.0000	300
13/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.46000	0.41900	8.91304	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	1,690
13/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.33400	0.29700	11.07784	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.06100	0.07100	16.39344	0.00000	0.0000	6,000
13/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.22600	1.17900	3.83361	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	500
13/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.02800	0.98200	4.47471	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	1,000
13/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.50400	0.46300	8.13492	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	1,000
13/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02600	0.03100	19.23077	0.00000	0.0000	250
13/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.54900	0.50700	7.65027	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.37500	0.33700	10.13333	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.05200	0.06100	17.30769	0.00000	0.0000	100
13/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.29500	0.26000	11.86441	0.00000	0.0000	3,000
13/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.07200	0.08400	16.66667	0.00000	0.0000	19,330
13/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.59500	0.55200	7.22689	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	5,500
13/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.25800	0.22500	12.79070	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.08500	0.09900	16.47059	0.00000	0.0000	100
13/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.22000	0.25500	15.90909	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.09300	0.08100	12.90323	0.00000	0.0000	7,450
13/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.11600	0.13500	16.37931	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.18900	0.16100	14.81481	0.00000	0.0000	2,400
13/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.22200	0.19200	13.51351	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
13/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.09900	0.11600	17.17172	0.00000	0.0000	2,650
13/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.32900	0.36900	12.15805	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	100
13/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.15900	0.13700	13.83648	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.13600	0.16100	18.38235	0.00000	0.0000	100
13/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.13100	0.11600	11.45038	0.00000	0.0000	0
13/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.15800	0.19000	20.25316	0.00000	0.0000	175
13/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.87760	6.92490	0.68774	6.93000	6.8884	115,765
13/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05300	0.05600	5.66038	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.22500	1.18100	3.59184	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05000	0.05300	6.00000	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.27200	1.22800	3.45912	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	3,000
13/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.17800	1.13500	3.65025	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.99400	0.95100	4.32596	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07200	0.07600	5.55556	0.00000	0.0000	2,800
13/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.12100	0.13000	7.43802	0.00000	0.0000	5,000
13/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.64300	0.60500	5.90980	0.00000	0.0000	2,800
13/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.30000	0.33000	10.00000	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.22200	0.20500	7.65766	0.00000	0.0000	10,000
13/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.25400	0.27700	9.05512	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.27600	0.25200	8.69565	0.00000	0.0000	10,000
13/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.68500	0.64600	5.69343	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.11300	0.12100	7.07965	0.00000	0.0000	10,000
13/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.81400	0.77300	5.03686	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09200	0.09800	6.52174	0.00000	0.0000	200
13/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.35700	0.38900	8.96359	0.00000	0.0000	0
13/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.17900	0.16400	8.37989	0.00000	0.0000	5,000
13/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.97540	7.02350	0.68957	7.01730	7.0000	11,066
13/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.22200	0.23700	6.75676	0.00000	0.0000	0
13/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59700	0.56400	5.52764	0.00000	0.0000	0
13/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.21000	0.22400	6.66667	0.00000	0.0000	0
13/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.63500	0.60100	5.35433	0.00000	0.0000	0
13/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.23400	0.25100	7.26496	0.00000	0.0000	0
13/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55900	0.52800	5.54562	0.00000	0.0000	0
13/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.07730	7.12620	0.69094	0.00000	0.0000	888
13/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.42800	0.46000	7.47664	0.00000	0.0000	0
13/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.38700	0.37000	4.39276	0.00000	0.0000	0
13/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.40800	0.43600	6.86275	0.00000	0.0000	0
13/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.41700	0.39600	5.03597	0.00000	0.0000	0
13/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.45300	0.48500	7.06402	0.00000	0.0000	0
13/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.36200	0.34500	4.69613	0.00000	0.0000	0
13/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.44600	0.47800	7.17489	0.00000	0.0000	0
13/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.36900	0.35200	4.60705	0.00000	0.0000	1,000
13/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.04480	9.09190	0.52074	0.00000	0.0000	0

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13/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.38900	1.42000	2.23182	0.00000	0.0000	0
13/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.54400	1.52800	1.03627	0.00000	0.0000	0
13/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.37300	1.40300	2.18500	0.00000	0.0000	0
13/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.57800	1.56100	1.07731	0.00000	0.0000	0
13/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.40500	1.43600	2.20641	0.00000	0.0000	0
13/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.51000	1.49400	1.05960	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.77750	6.82400	0.68609	0.00000	0.0000	280
13/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.06091	0.07143	17.27138	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.33341	0.29743	10.79152	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.05158	0.06057	17.42924	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.37408	0.33657	10.02727	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.07184	0.08408	17.03786	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.29434	0.26008	11.63960	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02228	0.02619	17.54937	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.59478	0.55219	7.16063	0.00000	0.0000	60
13/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.87760	6.92490	0.68774	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.18789	0.20153	7.25957	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.41029	0.37663	8.20395	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.17439	0.18697	7.21372	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.44679	0.41207	7.77099	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.20254	0.21733	7.30226	0.00000	0.0000	0
13/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.37494	0.34243	8.67072	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.01500	11.11280	0.88788	11.10000	11.0450	26,736
13/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.03800	0.04900	28.94737	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.87300	0.78600	9.96564	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03400	0.04400	29.41176	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.91900	0.83100	9.57563	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04200	0.05400	28.57143	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.82700	0.74100	10.39903	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.38200	0.45600	19.37173	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.11700	0.09300	20.51282	0.00000	0.0000	10
13/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.52500	0.45200	13.90476	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.09000	0.11500	27.77778	0.00000	0.0000	10
13/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.07200	0.09300	29.16667	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.60700	0.53000	12.68534	0.00000	0.0000	100
13/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03000	0.03900	30.00000	0.00000	0.0000	0
13/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.96500	0.87600	9.22280	0.00000	0.0000	100
13/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.16160	11.25960	0.87801	0.00000	0.0000	30,055
13/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.29000	0.32300	11.37931	0.00000	0.0000	0
13/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.62800	0.56300	10.35032	0.00000	0.0000	0
13/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.27600	0.30700	11.23188	0.00000	0.0000	0
13/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.66400	0.59700	10.09036	0.00000	0.0000	0
13/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.30600	0.34000	11.11111	0.00000	0.0000	0
13/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.59400	0.53000	10.77441	0.00000	0.0000	0
13/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.24900	0.27600	10.84337	0.00000	0.0000	0

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13/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.73700	0.66600	9.63365	0.00000	0.0000	100
13/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15600	0.17400	11.53846	0.00000	0.0000	0
13/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.09400	1.01400	7.31261	0.00000	0.0000	200
13/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.30110	11.39920	0.86806	0.00000	0.0000	993
13/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.40800	0.44400	8.82353	0.00000	0.0000	0
13/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.75700	0.69500	8.19022	0.00000	0.0000	0
13/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.39300	0.42700	8.65140	0.00000	0.0000	0
13/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.79200	0.72800	8.08081	0.00000	0.0000	0
13/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.42400	0.46100	8.72642	0.00000	0.0000	0
13/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.72300	0.66200	8.43707	0.00000	0.0000	0
13/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.26800	0.29200	8.95522	0.00000	0.0000	0
13/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.16700	1.09300	6.34105	0.00000	0.0000	250
13/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08110	0.08130	0.24661	0.00000	0.0000	657
13/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00098	0.00103	5.10204	0.00000	0.0000	0
13/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00488	0.00473	3.07377	0.00000	0.0000	0
13/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00010	0.00012	20.00000	0.00000	0.0000	0
13/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01400	0.01382	1.28571	0.00000	0.0000	0
13/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00640	0.00659	2.96875	0.00000	0.0000	0
13/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00030	0.00029	3.33333	0.00000	0.0000	0
13/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08240	0.08260	0.24272	0.00000	0.0000	16,271
13/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00485	0.00502	3.50515	0.00000	0.0000	0
13/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00245	0.00242	1.22449	0.00000	0.0000	0
13/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00173	0.00180	4.04624	0.00000	0.0000	0
13/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00933	0.00920	1.39335	0.00000	0.0000	0
13/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01253	0.01272	1.51636	0.00000	0.0000	0
13/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00013	0.00012	7.69231	0.00000	0.0000	0
13/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.80990	9.88390	0.75434	9.86450	9.8300	15,680
13/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.19500	0.23800	22.05128	0.00000	0.0000	0
13/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.18500	0.15400	16.75676	0.00000	0.0000	0
13/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.17400	0.21000	20.68966	0.00000	0.0000	0
13/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.21400	0.17600	17.75701	0.00000	0.0000	0
13/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22300	0.26900	20.62780	0.00000	0.0000	0
13/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.16300	0.13500	17.17791	0.00000	0.0000	0
13/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.92660	10.00060	0.74547	0.00000	0.0000	51,067
13/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.49700	0.54400	9.45674	0.00000	0.0000	0
13/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.22000	0.19300	12.27273	0.00000	0.0000	0
13/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.46700	0.51300	9.85011	0.00000	0.0000	0
13/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.24000	0.21200	11.66667	0.00000	0.0000	0
13/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.52800	0.57700	9.28030	0.00000	0.0000	0
13/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.20100	0.17600	12.43781	0.00000	0.0000	0
13/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.03510	10.10880	0.73442	0.00000	0.0000	2,000
13/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.57500	0.61500	6.95652	0.00000	0.0000	0
13/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.34000	0.30600	10.00000	0.00000	0.0000	0
13/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.54800	0.58600	6.93431	0.00000	0.0000	0
13/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.36300	0.32700	9.91736	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
13/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.60200	0.64400	6.97674	0.00000	0.0000	0
13/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.31700	0.28500	10.09464	0.00000	0.0000	0
13/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.04130	7.13110	1.27533	0.00000	0.0000	13,468
13/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.40800	0.49100	20.34314	0.00000	0.0000	0
13/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.01700	0.01000	41.17647	0.00000	0.0000	0
13/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.36400	0.44500	22.25275	0.00000	0.0000	0
13/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.02300	0.01400	39.13043	0.00000	0.0000	0
13/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.45400	0.53900	18.72247	0.00000	0.0000	0
13/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
13/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.05740	7.14630	1.25967	0.00000	0.0000	8,820
13/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.47100	0.54500	15.71125	0.00000	0.0000	0
13/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06400	0.04900	23.43750	0.00000	0.0000	0
13/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43200	0.50400	16.66667	0.00000	0.0000	0
13/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07500	0.05800	22.66667	0.00000	0.0000	0
13/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.51100	0.58700	14.87280	0.00000	0.0000	0
13/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05400	0.04100	24.07407	0.00000	0.0000	0
13/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.07570	7.16480	1.25924	0.00000	0.0000	150
13/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.51800	0.58800	13.51351	0.00000	0.0000	0
13/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.09200	0.07300	20.65217	0.00000	0.0000	0
13/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.48200	0.54900	13.90041	0.00000	0.0000	0
13/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.10600	0.08400	20.75472	0.00000	0.0000	0
13/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.57300	0.64300	12.21640	0.00000	0.0000	0
13/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.09700	0.07800	19.58763	0.00000	0.0000	0
13/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.03980	8.12150	1.01619	0.00000	0.0000	0
13/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.27600	1.32800	4.07524	0.00000	0.0000	0
13/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.53600	0.50700	5.41045	0.00000	0.0000	0
13/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.24900	1.30000	4.08327	0.00000	0.0000	0
13/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.55900	0.52900	5.36673	0.00000	0.0000	0
13/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.30400	1.35600	3.98773	0.00000	0.0000	0
13/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.51400	0.48500	5.64202	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.01920	7.08250	0.90181	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.18900	0.24000	26.98413	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07000	0.05800	17.14286	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.15600	0.20300	30.12821	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08700	0.07100	18.39080	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.22600	0.27800	23.00885	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05700	0.04600	19.29825	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.10390	7.16900	0.91640	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.15100	0.17500	15.89404	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.29700	0.25600	13.80471	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.13600	0.15700	15.44118	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.33200	0.28800	13.25301	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.16800	0.19400	15.47619	0.00000	0.0000	0
13/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26400	0.22500	14.77273	0.00000	0.0000	0
13/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.57250	7.63550	0.83196	0.00000	0.0000	900

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
13/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.51600	0.57100	10.65891	0.00000	0.0000	0
13/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.04400	0.03600	18.18182	0.00000	0.0000	0
13/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.47300	0.52800	11.62791	0.00000	0.0000	0
13/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.05100	0.04300	15.68627	0.00000	0.0000	0
13/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.55900	0.61500	10.01789	0.00000	0.0000	0
13/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	0
13/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.68710	7.75060	0.82606	0.00000	0.0000	0
13/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.32800	0.36000	9.75610	0.00000	0.0000	0
13/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.29100	0.25900	10.99656	0.00000	0.0000	0
13/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.30300	0.33400	10.23102	0.00000	0.0000	0
13/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.31600	0.28300	10.44304	0.00000	0.0000	0
13/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.35300	0.38800	9.91501	0.00000	0.0000	0
13/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.26600	0.23700	10.90226	0.00000	0.0000	0
13/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,758.79000	13,856.42000	0.70958	0.00000	0.0000	0
13/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	258.80000	356.40000	37.71252	0.00000	0.0000	0
13/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	258.80000	356.40000	37.71252	0.00000	0.0000	0
13/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	258.80000	356.40000	37.71252	0.00000	0.0000	0
13/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03870	1.04720	0.81833	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01790	0.02140	19.55307	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02920	0.02420	17.12329	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00670	0.00810	20.89552	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06800	0.06090	10.44118	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04570	0.05250	14.87965	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00700	0.00530	24.28571	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05860	1.06740	0.83129	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02620	0.02880	9.92366	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06760	0.06140	9.17160	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01600	0.01760	10.00000	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10740	0.10020	6.70391	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04380	0.04810	9.81735	0.00000	0.0000	0
13/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03520	0.03070	12.78409	0.00000	0.0000	0

**Future Open Interest**

**704,421**

**Option Open Interest**

**111,925**

**Total**

**816,346**