



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 14/04/2011

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
14/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.82400	6.89910	1.10053	6.93150	6.8340	413,929
14/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.64500	0.57500	10.85271	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	800
14/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.69200	0.62100	10.26012	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	7,200
14/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.59800	0.52900	11.53846	0.00000	0.0000	1,000
14/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.22200	0.27200	22.52252	0.00000	0.0000	650
14/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09800	0.07300	25.51020	0.00000	0.0000	300
14/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.41900	0.35700	14.79714	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04300	0.05600	30.23256	0.00000	0.0000	1,690
14/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.29700	0.24200	18.51852	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.07100	0.09100	28.16901	0.00000	0.0000	6,000
14/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.17900	1.10500	6.27651	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	500
14/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.98200	0.90900	7.43381	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	1,000
14/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.46300	0.39800	14.03888	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03700	0.04700	27.02703	0.00000	0.0000	1,000
14/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.03100	0.04000	29.03226	0.00000	0.0000	250
14/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.50700	0.44100	13.01775	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.33700	0.27800	17.50742	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.06100	0.07700	26.22951	0.00000	0.0000	100
14/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.26000	0.20800	20.00000	0.00000	0.0000	3,000
14/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.08400	0.10700	27.38095	0.00000	0.0000	19,330
14/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.55200	0.48500	12.13768	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	5,500
14/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.22500	0.17600	21.77778	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.09900	0.12500	26.26263	0.00000	0.0000	100
14/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.25500	0.30900	21.17647	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.08100	0.06000	25.92593	0.00000	0.0000	7,450
14/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.13500	0.17300	28.14815	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.16100	0.12400	22.98137	0.00000	0.0000	2,400
14/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.19200	0.14700	23.43750	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
14/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.11600	0.14600	25.86207	0.00000	0.0000	2,650
14/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.36900	0.43100	16.80217	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.04500	0.03200	28.88889	0.00000	0.0000	100
14/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.13700	0.10500	23.35766	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.16100	0.20400	26.70807	0.00000	0.0000	100
14/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.11600	0.08800	24.13793	0.00000	0.0000	0
14/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.19000	0.23700	24.73684	0.00000	0.0000	175
14/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.92490	7.00040	1.09027	7.03760	6.9382	115,735
14/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05600	0.06200	10.71429	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.18100	1.11200	5.84251	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.22800	1.15900	5.61889	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	3,000
14/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.13500	1.06600	6.07930	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.95100	0.88400	7.04522	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07600	0.08400	10.52632	0.00000	0.0000	2,800
14/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13000	0.14600	12.30769	0.00000	0.0000	5,000
14/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.60500	0.54600	9.75207	0.00000	0.0000	2,800
14/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.33000	0.37400	13.33333	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.20500	0.17400	15.12195	0.00000	0.0000	10,000
14/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.27700	0.31600	14.07942	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.25200	0.21600	14.28571	0.00000	0.0000	10,000
14/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.64600	0.58600	9.28793	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12100	0.13600	12.39669	0.00000	0.0000	10,000
14/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.77300	0.71000	8.15006	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09800	0.11000	12.24490	0.00000	0.0000	200
14/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.38900	0.43800	12.59640	0.00000	0.0000	0
14/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.16400	0.13800	15.85366	0.00000	0.0000	5,000
14/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.02350	7.09920	1.07781	7.08560	7.0512	12,078
14/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.23700	0.25900	9.28270	0.00000	0.0000	0
14/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.56400	0.51000	9.57447	0.00000	0.0000	0
14/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.22400	0.24500	9.37500	0.00000	0.0000	0
14/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.60100	0.54600	9.15141	0.00000	0.0000	0
14/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.25100	0.27400	9.16335	0.00000	0.0000	0
14/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.52800	0.47500	10.03788	0.00000	0.0000	0
14/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.12620	7.20340	1.08333	0.00000	0.0000	888
14/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.46000	0.50000	8.69565	0.00000	0.0000	0
14/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.37000	0.33300	10.00000	0.00000	0.0000	0
14/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.43600	0.47500	8.94495	0.00000	0.0000	0
14/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.39600	0.35800	9.59596	0.00000	0.0000	0
14/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.48500	0.52700	8.65979	0.00000	0.0000	0
14/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.34500	0.31000	10.14493	0.00000	0.0000	0
14/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.47800	0.52000	8.78661	0.00000	0.0000	0
14/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.35200	0.31700	9.94318	0.00000	0.0000	1,000
14/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.09190	9.16910	0.84911	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
14/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.42000	1.44000	1.40845	0.00000	0.0000	0
14/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.52800	1.47100	3.73037	0.00000	0.0000	0
14/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.40300	1.42400	1.49679	0.00000	0.0000	0
14/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.56100	1.50500	3.58744	0.00000	0.0000	0
14/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.43600	1.45700	1.46240	0.00000	0.0000	0
14/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.49400	1.43800	3.74833	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.82400	6.89910	1.10053	0.00000	0.0000	280
14/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.07143	0.09104	27.45345	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.29743	0.24194	18.65649	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.06057	0.07741	27.80254	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.33657	0.27831	17.30992	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.08408	0.10679	27.00999	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.26008	0.20769	20.14380	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02619	0.03362	28.36961	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.55219	0.48452	12.25484	0.00000	0.0000	60
14/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.92490	7.00040	1.09027	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.20153	0.22712	12.69786	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.37663	0.32672	13.25173	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.18697	0.21066	12.67048	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.41207	0.36026	12.57311	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.21733	0.24495	12.70878	0.00000	0.0000	0
14/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.34243	0.29455	13.98242	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.11280	11.28220	1.52437	11.29190	11.1760	26,521
14/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.04900	0.07100	44.89796	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.78600	0.63900	18.70229	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.04400	0.06300	43.18182	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.83100	0.68100	18.05054	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.05400	0.07900	46.29630	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.74100	0.59700	19.43320	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.45600	0.58900	29.16667	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.09300	0.05700	38.70968	0.00000	0.0000	10
14/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.45200	0.33100	26.76991	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.11500	0.16300	41.73913	0.00000	0.0000	10
14/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.09300	0.13300	43.01075	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.53000	0.40100	24.33962	0.00000	0.0000	100
14/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03900	0.05700	46.15385	0.00000	0.0000	0
14/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.87600	0.72500	17.23744	0.00000	0.0000	100
14/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.25960	11.43060	1.51870	0.00000	0.0000	30,055
14/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.32300	0.38900	20.43344	0.00000	0.0000	0
14/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.56300	0.45800	18.65009	0.00000	0.0000	0
14/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.30700	0.37000	20.52117	0.00000	0.0000	0
14/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.59700	0.48900	18.09045	0.00000	0.0000	0
14/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.34000	0.40900	20.29412	0.00000	0.0000	0
14/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.53000	0.42800	19.24528	0.00000	0.0000	0
14/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.27600	0.33400	21.01449	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
14/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.66600	0.55300	16.96697	0.00000	0.0000	100
14/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.17400	0.21100	21.26437	0.00000	0.0000	0
14/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.01400	0.88000	13.21499	0.00000	0.0000	200
14/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.39920	11.57150	1.51151	0.00000	0.0000	993
14/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.44400	0.51500	15.99099	0.00000	0.0000	0
14/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.69500	0.59400	14.53237	0.00000	0.0000	0
14/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.42700	0.49600	16.15925	0.00000	0.0000	0
14/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.72800	0.62500	14.14835	0.00000	0.0000	0
14/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.46100	0.53400	15.83514	0.00000	0.0000	0
14/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.66200	0.56300	14.95468	0.00000	0.0000	0
14/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.29200	0.34000	16.43836	0.00000	0.0000	0
14/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.09300	0.96900	11.34492	0.00000	0.0000	250
14/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08130	0.08290	1.96802	0.00000	0.0000	647
14/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00103	0.00141	36.89320	0.00000	0.0000	0
14/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00473	0.00351	25.79281	0.00000	0.0000	0
14/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00012	0.00019	58.33333	0.00000	0.0000	0
14/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01382	0.01229	11.07091	0.00000	0.0000	0
14/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00659	0.00801	21.54780	0.00000	0.0000	0
14/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00029	0.00011	62.06897	0.00000	0.0000	0
14/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08260	0.08420	1.93705	0.00000	0.0000	16,271
14/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00502	0.00599	19.32271	0.00000	0.0000	0
14/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00242	0.00179	26.03306	0.00000	0.0000	0
14/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00180	0.00216	20.00000	0.00000	0.0000	0
14/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00920	0.00796	13.47826	0.00000	0.0000	0
14/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01272	0.01429	12.34277	0.00000	0.0000	0
14/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00012	0.00009	25.00000	0.00000	0.0000	0
14/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.88390	9.96510	0.82154	9.93200	9.9060	15,706
14/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23800	0.28700	20.58824	0.00000	0.0000	0
14/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.15400	0.12200	20.77922	0.00000	0.0000	0
14/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.21000	0.25500	21.42857	0.00000	0.0000	0
14/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.17600	0.14000	20.45455	0.00000	0.0000	0
14/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.26900	0.32100	19.33086	0.00000	0.0000	0
14/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.13500	0.10600	21.48148	0.00000	0.0000	0
14/04/2011	€ / R 2011/09/19			Foreign Exchange Future	10.00060	10.08240	0.81795	0.00000	0.0000	51,067
14/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.54400	0.59900	10.11029	0.00000	0.0000	0
14/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19300	0.16700	13.47150	0.00000	0.0000	0
14/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.51300	0.56600	10.33138	0.00000	0.0000	0
14/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21200	0.18400	13.20755	0.00000	0.0000	0
14/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.57700	0.63300	9.70537	0.00000	0.0000	0
14/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.17600	0.15100	14.20455	0.00000	0.0000	0
14/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.10880	10.19120	0.81513	10.20150	10.2015	2,000
14/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.61500	0.66400	7.96748	0.00000	0.0000	0
14/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30600	0.27300	10.78431	0.00000	0.0000	0
14/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.58600	0.63400	8.19113	0.00000	0.0000	0
14/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32700	0.29300	10.39755	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
14/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.64400	0.69500	7.91925	0.00000	0.0000	0
14/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28500	0.25400	10.87719	0.00000	0.0000	0
14/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.13110	7.21160	1.12886	7.19900	7.1970	12,696
14/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.49100	0.56800	15.68228	0.00000	0.0000	0
14/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
14/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.44500	0.52000	16.85393	0.00000	0.0000	0
14/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
14/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.53900	0.61700	14.47124	0.00000	0.0000	0
14/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
14/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.14630	7.22740	1.13485	0.00000	0.0000	8,820
14/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.54500	0.61500	12.84404	0.00000	0.0000	0
14/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.04900	0.03800	22.44898	0.00000	0.0000	0
14/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.50400	0.57200	13.49206	0.00000	0.0000	0
14/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.05800	0.04500	22.41379	0.00000	0.0000	0
14/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.58700	0.65900	12.26576	0.00000	0.0000	0
14/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
14/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.16480	7.24520	1.12215	0.00000	0.0000	150
14/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.58800	0.66900	13.77551	0.00000	0.0000	0
14/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.07300	0.07400	1.36986	0.00000	0.0000	0
14/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.54900	0.63000	14.75410	0.00000	0.0000	0
14/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.08400	0.08500	1.19048	0.00000	0.0000	0
14/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.64300	0.70900	10.26439	0.00000	0.0000	0
14/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.07800	0.06400	17.94872	0.00000	0.0000	0
14/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.12150	8.18490	0.78064	0.00000	0.0000	0
14/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.32800	1.36900	3.08735	0.00000	0.0000	0
14/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.50700	0.48400	4.53649	0.00000	0.0000	0
14/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.30000	1.34100	3.15385	0.00000	0.0000	0
14/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.52900	0.50600	4.34783	0.00000	0.0000	0
14/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.35600	1.39800	3.09735	0.00000	0.0000	0
14/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.48500	0.46300	4.53608	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.08250	7.16090	1.10695	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.24000	0.30000	25.00000	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.05800	0.03900	32.75862	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.20300	0.26000	28.07882	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07100	0.04900	30.98592	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.27800	0.34200	23.02158	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04600	0.03100	32.60870	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.16900	7.24970	1.12568	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.17500	0.21100	20.57143	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.25600	0.21100	17.57813	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.15700	0.19000	21.01911	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.28800	0.24000	16.66667	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.19400	0.23800	22.68041	0.00000	0.0000	0
14/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22500	0.18800	16.44444	0.00000	0.0000	0
14/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.63550	7.73580	1.31360	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
14/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.57100	0.66100	15.76182	0.00000	0.0000	0
14/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.03600	0.02500	30.55556	0.00000	0.0000	0
14/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.52800	0.61600	16.66667	0.00000	0.0000	0
14/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.04300	0.03000	30.23256	0.00000	0.0000	0
14/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.61500	0.70700	14.95935	0.00000	0.0000	0
14/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
14/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.75060	7.85190	1.30700	0.00000	0.0000	0
14/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.36000	0.42000	16.66667	0.00000	0.0000	0
14/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.25900	0.21800	15.83012	0.00000	0.0000	0
14/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.33400	0.39100	17.06587	0.00000	0.0000	0
14/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.28300	0.23900	15.54770	0.00000	0.0000	0
14/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.38800	0.45000	15.97938	0.00000	0.0000	0
14/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.23700	0.19800	16.45570	0.00000	0.0000	0
14/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,856.42000	14,010.81000	1.11421	0.00000	0.0000	0
14/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	356.40000	510.80000	43.32211	0.00000	0.0000	0
14/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	356.40000	510.80000	43.32211	0.00000	0.0000	0
14/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	356.40000	510.80000	43.32211	0.00000	0.0000	0
14/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04720	1.05860	1.08862	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02140	0.02670	24.76636	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02420	0.01810	25.20661	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00810	0.01000	23.45679	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06090	0.05140	15.59934	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05250	0.06190	17.90476	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00530	0.00330	37.73585	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06740	1.07840	1.03054	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02880	0.03240	12.50000	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06140	0.05400	12.05212	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01760	0.01970	11.93182	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10020	0.09130	8.88224	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04810	0.05410	12.47401	0.00000	0.0000	0
14/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03070	0.02570	16.28664	0.00000	0.0000	0

Future Open Interest

708,736

Option Open Interest

111,925

Total

820,661