



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 21/04/2011

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
21/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.83150	6.76250	1.01003	6.81730	6.7740	405,662
21/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.63600	0.69900	9.90566	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	800
21/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.68300	0.74800	9.51684	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	7,200
21/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.58900	0.65200	10.69610	0.00000	0.0000	1,000
21/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.22100	0.16900	23.52941	0.00000	0.0000	650
21/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09000	0.10700	18.88889	0.00000	0.0000	300
21/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.41000	0.46700	13.90244	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04100	0.02900	29.26829	0.00000	0.0000	1,690
21/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.28800	0.33700	17.01389	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.06900	0.04900	28.98551	0.00000	0.0000	6,000
21/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.17200	1.24000	5.80205	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	500
21/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.97400	1.04100	6.87885	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	1,000
21/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.45300	0.51200	13.02428	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03400	0.02400	29.41176	0.00000	0.0000	1,000
21/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	250
21/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.49800	0.55800	12.04819	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.32700	0.37900	15.90214	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.05800	0.04100	29.31034	0.00000	0.0000	100
21/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.25000	0.29700	18.80000	0.00000	0.0000	3,000
21/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.08100	0.05900	27.16049	0.00000	0.0000	19,330
21/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.54300	0.60500	11.41805	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	5,500
21/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.21500	0.25900	20.46512	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.09600	0.07100	26.04167	0.00000	0.0000	100
21/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.25500	0.20100	21.17647	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.07400	0.08900	20.27027	0.00000	0.0000	7,450
21/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.13300	0.10000	24.81203	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.15200	0.18800	23.68421	0.00000	0.0000	2,400
21/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.18200	0.22300	22.52747	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
21/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.11300	0.08500	24.77876	0.00000	0.0000	2,650
21/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.37100	0.31000	16.44205	0.00000	0.0000	3,000
21/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.04000	0.04800	20.00000	0.00000	0.0000	100
21/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.12800	0.15700	22.65625	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.15900	0.11900	25.15723	0.00000	0.0000	100
21/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.10800	0.12800	18.51852	0.00000	0.0000	0
21/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.18900	0.14000	25.92593	0.00000	0.0000	175
21/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.92980	6.86140	0.98704	6.91150	6.8860	118,389
21/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.17700	1.23800	5.18267	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.22400	1.28500	4.98366	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06000	0.05200	13.33333	0.00000	0.0000	3,000
21/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.13000	1.19100	5.39823	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.94600	1.00500	6.23679	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07600	0.06600	13.15789	0.00000	0.0000	2,800
21/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13000	0.11300	13.07692	0.00000	0.0000	5,000
21/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.60000	0.65200	8.66667	0.00000	0.0000	2,800
21/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.32900	0.28600	13.06991	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.19900	0.22500	13.06533	0.00000	0.0000	10,000
21/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.27500	0.24100	12.36364	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.24500	0.28000	14.28571	0.00000	0.0000	10,000
21/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.64200	0.69400	8.09969	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12200	0.10500	13.93443	0.00000	0.0000	10,000
21/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.76900	0.82500	7.28218	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09900	0.08600	13.13131	0.00000	0.0000	200
21/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.38900	0.34200	12.08226	0.00000	0.0000	0
21/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.15900	0.18100	13.83648	0.00000	0.0000	5,000
21/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.02670	6.95920	0.96062	7.00000	6.9780	13,026
21/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.23800	0.21500	9.66387	0.00000	0.0000	0
21/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.56100	0.60600	8.02139	0.00000	0.0000	0
21/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.22600	0.20400	9.73451	0.00000	0.0000	0
21/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.59900	0.64500	7.67947	0.00000	0.0000	0
21/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.25200	0.22800	9.52381	0.00000	0.0000	0
21/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.52500	0.56900	8.38095	0.00000	0.0000	0
21/04/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21300	0.23600	10.79812	0.00000	0.0000	0
21/04/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.49000	0.44500	9.18367	0.00000	0.0000	5,925
21/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.13030	7.06270	0.94807	0.00000	0.0000	1,240
21/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.46000	0.41900	8.91304	0.00000	0.0000	0
21/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.36600	0.39200	7.10383	0.00000	0.0000	0
21/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.43600	0.39900	8.48624	0.00000	0.0000	0
21/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.39200	0.42200	7.65306	0.00000	0.0000	0
21/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.48500	0.44300	8.65979	0.00000	0.0000	0
21/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.34100	0.36600	7.33138	0.00000	0.0000	0
21/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.47800	0.43600	8.78661	0.00000	0.0000	0

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21/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.34800	0.37300	7.18391	0.00000	0.0000	1,000
21/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.10580	9.04070	0.71493	0.00000	0.0000	0
21/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.38200	1.35200	2.17077	0.00000	0.0000	0
21/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47600	1.51100	2.37127	0.00000	0.0000	0
21/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.36500	1.33600	2.12454	0.00000	0.0000	0
21/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50900	1.54500	2.38569	0.00000	0.0000	0
21/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.39900	1.36800	2.21587	0.00000	0.0000	0
21/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.44300	1.47700	2.35620	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.83150	6.76250	1.01003	0.00000	0.0000	284
21/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.06850	0.04948	27.76642	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.28700	0.33698	17.41463	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.05768	0.04125	28.48474	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.32618	0.37875	16.11687	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.08119	0.05928	26.98608	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.24969	0.29678	18.85939	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02402	0.01651	31.26561	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.54252	0.60401	11.33414	0.00000	0.0000	60
21/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.92980	6.86140	0.98704	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.20268	0.17657	12.88238	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.37288	0.41517	11.34145	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.18803	0.16361	12.98729	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.40823	0.45221	10.77334	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.21857	0.19069	12.75564	0.00000	0.0000	0
21/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.33877	0.37929	11.96092	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.20440	11.19450	0.08836	11.23600	11.1950	21,919
21/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.70000	0.70600	0.85714	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.74400	0.75100	0.94086	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.65600	0.66200	0.91463	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.52000	0.51100	1.73077	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06600	0.06700	1.51515	0.00000	0.0000	10
21/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.37700	0.38000	0.79576	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.13100	0.12400	5.34351	0.00000	0.0000	10
21/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.10500	0.09900	5.71429	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.45100	0.45500	0.88692	0.00000	0.0000	100
21/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
21/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.78900	0.79600	0.88720	0.00000	0.0000	100
21/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.35000	11.34230	0.06784	11.38700	11.3870	29,925
21/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.35100	0.34500	1.70940	0.00000	0.0000	0
21/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.50100	0.50300	0.39920	0.00000	0.0000	0
21/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.33400	0.32700	2.09581	0.00000	0.0000	0
21/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.53400	0.53500	0.18727	0.00000	0.0000	0
21/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.37000	0.36300	1.89189	0.00000	0.0000	0

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21/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.47000	0.47100	0.21277	0.00000	0.0000	0
21/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.30100	0.29500	1.99336	0.00000	0.0000	0
21/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.60100	0.60300	0.33278	0.00000	0.0000	100
21/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.19000	0.18500	2.63158	0.00000	0.0000	0
21/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.94000	0.94300	0.31915	0.00000	0.0000	200
21/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.49020	11.48530	0.04265	0.00000	0.0000	993
21/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.47500	0.47000	1.05263	0.00000	0.0000	0
21/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.63500	0.63500	0.00000	0.00000	0.0000	0
21/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.45700	0.45300	0.87527	0.00000	0.0000	0
21/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.66700	0.66800	0.14993	0.00000	0.0000	0
21/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.49400	0.48900	1.01215	0.00000	0.0000	0
21/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.60400	0.60400	0.00000	0.00000	0.0000	0
21/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.31300	0.30900	1.27796	0.00000	0.0000	0
21/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.02300	1.02400	0.09775	0.00000	0.0000	250
21/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08290	0.08280	0.12063	0.00000	0.0000	647
21/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00132	0.00133	0.75758	0.00000	0.0000	0
21/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00342	0.00353	3.21637	0.00000	0.0000	0
21/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00016	0.00015	6.25000	0.00000	0.0000	0
21/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01226	0.01235	0.73409	0.00000	0.0000	0
21/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00799	0.00793	0.75094	0.00000	0.0000	0
21/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00009	0.00013	44.44444	0.00000	0.0000	0
21/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08410	0.08400	0.11891	0.00000	0.0000	16,271
21/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00585	0.00578	1.19658	0.00000	0.0000	0
21/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00175	0.00178	1.71429	0.00000	0.0000	0
21/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00206	0.00202	1.94175	0.00000	0.0000	0
21/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00796	0.00802	0.75377	0.00000	0.0000	0
21/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01418	0.01407	0.77574	0.00000	0.0000	0
21/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00008	0.00007	12.50000	0.00000	0.0000	0
21/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.90040	9.84230	0.58684	9.95100	9.8840	16,889
21/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23900	0.20000	16.31799	0.00000	0.0000	0
21/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.13900	0.15800	13.66906	0.00000	0.0000	0
21/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.20900	0.17300	17.22488	0.00000	0.0000	0
21/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.15900	0.18100	13.83648	0.00000	0.0000	0
21/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.27000	0.22900	15.18519	0.00000	0.0000	0
21/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.12000	0.13700	14.16667	0.00000	0.0000	0
21/04/2011	€ / R 2011/09/19			Foreign Exchange Future	10.01350	9.95760	0.55825	0.00000	0.0000	51,077
21/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.55000	0.50900	7.45455	0.00000	0.0000	0
21/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18700	0.20100	7.48663	0.00000	0.0000	0
21/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.51800	0.47800	7.72201	0.00000	0.0000	0
21/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20500	0.22000	7.31707	0.00000	0.0000	0
21/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.58300	0.54200	7.03259	0.00000	0.0000	0
21/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.17000	0.18400	8.23529	0.00000	0.0000	0
21/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.12060	10.06740	0.52566	0.00000	0.0000	2,000
21/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.62000	0.58500	5.64516	0.00000	0.0000	0
21/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29900	0.31800	6.35452	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
21/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.59100	0.55700	5.75296	0.00000	0.0000	0
21/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32000	0.34000	6.25000	0.00000	0.0000	0
21/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.64900	0.61400	5.39291	0.00000	0.0000	0
21/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27800	0.29700	6.83453	0.00000	0.0000	0
21/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.24860	7.22090	0.38214	7.25300	7.2530	12,696
21/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.60200	0.57400	4.65116	0.00000	0.0000	0
21/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
21/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.55300	0.52600	4.88246	0.00000	0.0000	0
21/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
21/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.65100	0.62300	4.30108	0.00000	0.0000	0
21/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.26230	7.23720	0.34562	0.00000	0.0000	8,820
21/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.64300	0.62000	3.57698	0.00000	0.0000	0
21/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
21/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.59900	0.57600	3.83973	0.00000	0.0000	0
21/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
21/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.68700	0.66400	3.34789	0.00000	0.0000	0
21/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
21/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.27920	7.25870	0.28162	0.00000	0.0000	150
21/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.69500	0.67700	2.58993	0.00000	0.0000	0
21/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.06600	0.06800	3.03030	0.00000	0.0000	0
21/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.65500	0.62200	5.03817	0.00000	0.0000	0
21/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.07600	0.06300	17.10526	0.00000	0.0000	0
21/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.73600	0.71800	2.44565	0.00000	0.0000	0
21/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.05700	0.05900	3.50877	0.00000	0.0000	0
21/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.21680	8.22390	0.08641	0.00000	0.0000	0
21/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.40600	1.41200	0.42674	0.00000	0.0000	0
21/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48900	0.48800	0.20450	0.00000	0.0000	0
21/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.37600	1.38100	0.36337	0.00000	0.0000	0
21/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50900	0.50700	0.39293	0.00000	0.0000	0
21/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.43700	1.44300	0.41754	0.00000	0.0000	0
21/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.47000	0.46900	0.21277	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.15470	7.10330	0.71841	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.29400	0.25100	14.62585	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03900	0.04800	23.07692	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.25400	0.21300	16.14173	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04900	0.06000	22.44898	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.33600	0.29100	13.39286	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03100	0.03800	22.58065	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.23870	7.18850	0.69349	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.20800	0.18100	12.98077	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.21900	0.24300	10.95890	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.18800	0.16300	13.29787	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.24900	0.27500	10.44177	0.00000	0.0000	0
21/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.23400	0.20200	13.67521	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
21/04/2011	CAD / R 2011/09/19	7.20	P	Foreign Exchange Future	0.19500	0.21400	9.74359	0.00000	0.0000	0
21/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.66050	7.66420	0.04830	0.00000	0.0000	900
21/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.58200	0.58400	0.34364	0.00000	0.0000	0
21/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
21/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.53700	0.53900	0.37244	0.00000	0.0000	0
21/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
21/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.62800	0.63000	0.31847	0.00000	0.0000	0
21/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
21/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.77420	7.77970	0.07075	0.00000	0.0000	0
21/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.35800	0.35700	0.27933	0.00000	0.0000	0
21/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.23400	0.22700	2.99145	0.00000	0.0000	0
21/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.33200	0.33100	0.30120	0.00000	0.0000	0
21/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.25800	0.25100	2.71318	0.00000	0.0000	0
21/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.38500	0.38500	0.00000	0.00000	0.0000	0
21/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.21100	0.20500	2.84360	0.00000	0.0000	0
21/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,914.23000	13,839.48000	0.53722	0.00000	0.0000	0
21/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	414.20000	339.50000	18.03477	0.00000	0.0000	0
21/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	414.20000	339.50000	18.03477	0.00000	0.0000	0
21/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	414.20000	339.50000	18.03477	0.00000	0.0000	0
21/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04870	1.04330	0.51492	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02120	0.01820	14.15094	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02250	0.02490	10.66667	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00760	0.00630	17.10526	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05890	0.06300	6.96095	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05320	0.04820	9.39850	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00450	0.00490	8.88889	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06810	1.06290	0.48685	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02850	0.02660	6.66667	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06040	0.06370	5.46358	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01730	0.01610	6.93642	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09920	0.10320	4.03226	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04810	0.04500	6.44491	0.00000	0.0000	0
21/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03000	0.03210	7.00000	0.00000	0.0000	0

Future Open Interest

700,888

Option Open Interest

120,850

Total

821,738