



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/04/2011

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
26/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.76250	6.74210	0.30166	6.78750	6.7475	408,249
26/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.69900	0.71700	2.57511	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	800
26/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.74800	0.76500	2.27273	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	7,200
26/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.65200	0.66900	2.60736	0.00000	0.0000	1,000
26/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.16900	0.15200	10.05917	0.00000	0.0000	650
26/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.10700	0.11000	2.80374	0.00000	0.0000	300
26/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.46700	0.48100	2.99786	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	1,690
26/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.33700	0.34900	3.56083	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.04900	0.04100	16.32653	0.00000	0.0000	6,000
26/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.24000	1.25900	1.53226	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	500
26/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.04100	1.06000	1.82517	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
26/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.51200	0.52700	2.92969	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	1,000
26/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	250
26/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.55800	0.57400	2.86738	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.37900	0.39200	3.43008	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	100
26/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.29700	0.30800	3.70370	0.00000	0.0000	3,000
26/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.05900	0.05000	15.25424	0.00000	0.0000	19,330
26/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.60500	0.62100	2.64463	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	5,500
26/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.25900	0.26800	3.47490	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.07100	0.06000	15.49296	0.00000	0.0000	100
26/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.20100	0.18300	8.95522	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.08900	0.09100	2.24719	0.00000	0.0000	7,450
26/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.10000	0.08700	13.00000	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.18800	0.19500	3.72340	0.00000	0.0000	2,400
26/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.22300	0.23000	3.13901	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
26/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.08500	0.07200	15.29412	0.00000	0.0000	2,650
26/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.31000	0.29000	6.45161	0.00000	0.0000	3,000
26/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	100
26/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.15700	0.16200	3.18471	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.11900	0.10400	12.60504	0.00000	0.0000	100
26/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.12800	0.13200	3.12500	0.00000	0.0000	0
26/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.14000	0.12400	11.42857	0.00000	0.0000	175
26/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.86140	6.84120	0.29440	6.89050	6.8485	118,419
26/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.23800	1.25400	1.29241	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.28500	1.30200	1.32296	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	3,000
26/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.19100	1.20700	1.34341	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.00500	1.02000	1.49254	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	2,800
26/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.11300	0.10500	7.07965	0.00000	0.0000	5,000
26/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.65200	0.66400	1.84049	0.00000	0.0000	2,800
26/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.28600	0.27100	5.24476	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.22500	0.23000	2.22222	0.00000	0.0000	10,000
26/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.24100	0.22700	5.80913	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.28000	0.28600	2.14286	0.00000	0.0000	10,000
26/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.69400	0.70700	1.87320	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.10500	0.09800	6.66667	0.00000	0.0000	10,000
26/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.82500	0.83800	1.57576	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.08600	0.07900	8.13953	0.00000	0.0000	200
26/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34200	0.32600	4.67836	0.00000	0.0000	0
26/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.18100	0.18500	2.20994	0.00000	0.0000	5,000
26/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.95920	6.93720	0.31613	6.98550	6.9541	12,176
26/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.21500	0.20500	4.65116	0.00000	0.0000	0
26/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.60600	0.61800	1.98020	0.00000	0.0000	0
26/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.20400	0.19400	4.90196	0.00000	0.0000	0
26/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.64500	0.65700	1.86047	0.00000	0.0000	0
26/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22800	0.21700	4.82456	0.00000	0.0000	0
26/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.56900	0.58000	1.93322	0.00000	0.0000	0
26/04/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.23600	0.24200	2.54237	0.00000	0.0000	0
26/04/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.44500	0.42900	3.59551	0.00000	0.0000	5,925
26/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.06270	7.03820	0.34689	0.00000	0.0000	1,240
26/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.41900	0.40400	3.57995	0.00000	0.0000	0
26/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.39200	0.40200	2.55102	0.00000	0.0000	0
26/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.39900	0.38400	3.75940	0.00000	0.0000	0
26/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.42200	0.43200	2.36967	0.00000	0.0000	0
26/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44300	0.42800	3.38600	0.00000	0.0000	0
26/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.36600	0.37600	2.73224	0.00000	0.0000	0
26/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43600	0.42100	3.44037	0.00000	0.0000	0

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26/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.37300	0.38300	2.68097	0.00000	0.0000	1,000
26/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.04070	9.02320	0.19357	0.00000	0.0000	0
26/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.35200	1.33700	1.10947	0.00000	0.0000	0
26/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51100	1.51400	0.19854	0.00000	0.0000	0
26/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.33600	1.32100	1.12275	0.00000	0.0000	0
26/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54500	1.54800	0.19417	0.00000	0.0000	0
26/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.36800	1.35300	1.09649	0.00000	0.0000	0
26/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47700	1.48000	0.20311	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.76250	6.74210	0.30166	0.00000	0.0000	284
26/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.04948	0.04090	17.34034	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.33698	0.34880	3.50763	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.04125	0.03371	18.27879	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.37875	0.39161	3.39538	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.05928	0.04956	16.39676	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.29678	0.30746	3.59863	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01651	0.01280	22.47123	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.60401	0.62070	2.76320	0.00000	0.0000	60
26/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.86140	6.84120	0.29440	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.17657	0.16562	6.20151	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.41517	0.42442	2.22800	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.16361	0.15320	6.36269	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.45221	0.46200	2.16492	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.19069	0.17917	6.04122	0.00000	0.0000	0
26/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.37929	0.38797	2.28849	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.19450	11.08520	0.97637	11.10600	11.0990	22,104
26/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.05000	0.03200	36.00000	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.70600	0.79700	12.88952	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.04500	0.02800	37.77778	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.75100	0.84300	12.25033	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.05600	0.03600	35.71429	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.66200	0.75100	13.44411	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.51100	0.41700	18.39530	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06700	0.08200	22.38806	0.00000	0.0000	10
26/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.38000	0.45100	18.68421	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.12400	0.08600	30.64516	0.00000	0.0000	10
26/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.09900	0.06700	32.32323	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.45500	0.53200	16.92308	0.00000	0.0000	100
26/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.04000	0.02500	37.50000	0.00000	0.0000	0
26/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.79600	0.89000	11.80905	0.00000	0.0000	100
26/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.34230	11.23170	0.97511	0.00000	0.0000	29,925
26/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.34500	0.29600	14.20290	0.00000	0.0000	0
26/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.50300	0.56400	12.12724	0.00000	0.0000	0
26/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.32700	0.28100	14.06728	0.00000	0.0000	0
26/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.53500	0.59900	11.96262	0.00000	0.0000	0
26/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.36300	0.31200	14.04959	0.00000	0.0000	0

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26/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.47100	0.53000	12.52654	0.00000	0.0000	0
26/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.29500	0.25200	14.57627	0.00000	0.0000	0
26/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.60300	0.67000	11.11111	0.00000	0.0000	100
26/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.18500	0.15600	15.67568	0.00000	0.0000	0
26/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.94300	1.02400	8.58961	0.00000	0.0000	200
26/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.48530	11.37140	0.99170	0.00000	0.0000	993
26/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.47000	0.42100	10.42553	0.00000	0.0000	0
26/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.63500	0.70000	10.23622	0.00000	0.0000	0
26/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.45300	0.40500	10.59603	0.00000	0.0000	0
26/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.66800	0.73400	9.88024	0.00000	0.0000	0
26/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.48900	0.43800	10.42945	0.00000	0.0000	0
26/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.60400	0.66700	10.43046	0.00000	0.0000	0
26/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.30900	0.27500	11.00324	0.00000	0.0000	0
26/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.02400	1.10400	7.81250	0.00000	0.0000	250
26/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08280	0.08250	0.36232	0.00000	0.0000	647
26/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00133	0.00119	10.52632	0.00000	0.0000	0
26/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00353	0.00369	4.53258	0.00000	0.0000	0
26/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00015	0.00011	26.66667	0.00000	0.0000	0
26/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01235	0.01261	2.10526	0.00000	0.0000	0
26/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00793	0.00764	3.65700	0.00000	0.0000	0
26/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00013	0.00014	7.69231	0.00000	0.0000	0
26/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08400	0.08380	0.23810	0.00000	0.0000	16,271
26/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00578	0.00561	2.94118	0.00000	0.0000	0
26/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00178	0.00181	1.68539	0.00000	0.0000	0
26/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00202	0.00192	4.95050	0.00000	0.0000	0
26/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00802	0.00812	1.24688	0.00000	0.0000	0
26/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01407	0.01388	1.35039	0.00000	0.0000	0
26/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00007	0.00008	14.28571	0.00000	0.0000	0
26/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.84230	9.85150	0.09347	0.00000	0.0000	16,889
26/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20000	0.19500	2.50000	0.00000	0.0000	0
26/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.15800	0.14400	8.86076	0.00000	0.0000	0
26/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.17300	0.16700	3.46821	0.00000	0.0000	0
26/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.18100	0.16600	8.28729	0.00000	0.0000	0
26/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22900	0.22500	1.74672	0.00000	0.0000	0
26/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.13700	0.12400	9.48905	0.00000	0.0000	0
26/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.95760	9.96790	0.10344	0.00000	0.0000	51,077
26/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.50900	0.50900	0.00000	0.00000	0.0000	0
26/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.20100	0.19100	4.97512	0.00000	0.0000	0
26/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.47800	0.47700	0.20921	0.00000	0.0000	0
26/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.22000	0.20900	5.00000	0.00000	0.0000	0
26/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.54200	0.54200	0.00000	0.00000	0.0000	0
26/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18400	0.17400	5.43478	0.00000	0.0000	0
26/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.06740	10.07680	0.09337	0.00000	0.0000	2,000
26/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58500	0.58200	0.51282	0.00000	0.0000	0
26/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.31800	0.30500	4.08805	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
26/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.55700	0.55300	0.71813	0.00000	0.0000	0
26/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34000	0.32600	4.11765	0.00000	0.0000	0
26/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.61400	0.61200	0.32573	0.00000	0.0000	0
26/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.29700	0.28500	4.04040	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.22090	7.21560	0.07340	0.00000	0.0000	12,696
26/04/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.57400	0.56900	0.87108	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.52600	0.52000	1.14068	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.62300	0.61800	0.80257	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.23720	7.23180	0.07461	0.00000	0.0000	8,820
26/04/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.62000	0.61400	0.96774	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.57600	0.57000	1.04167	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.66400	0.65800	0.90361	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.25870	7.24990	0.12123	0.00000	0.0000	150
26/04/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.67700	0.66800	1.32939	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.06800	0.06800	0.00000	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.62200	0.61300	1.44695	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06300	0.06300	0.00000	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.71800	0.70900	1.25348	0.00000	0.0000	0
26/04/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.05900	0.05900	0.00000	0.00000	0.0000	0
26/04/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.22390	8.21280	0.13497	0.00000	0.0000	0
26/04/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.41200	1.40100	0.77904	0.00000	0.0000	0
26/04/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48800	0.48800	0.00000	0.00000	0.0000	0
26/04/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.38100	1.37100	0.72411	0.00000	0.0000	0
26/04/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50700	0.50800	0.19724	0.00000	0.0000	0
26/04/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.44300	1.43200	0.76230	0.00000	0.0000	0
26/04/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46900	0.46900	0.00000	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.10330	7.07880	0.34491	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.25100	0.22400	10.75697	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.21300	0.18600	12.67606	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.29100	0.26400	9.27835	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.18850	7.16370	0.34500	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.18100	0.16900	6.62983	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.24300	0.25500	4.93827	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.16300	0.15200	6.74847	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.27500	0.28800	4.72727	0.00000	0.0000	0
26/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.20200	0.18900	6.43564	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
26/04/2011	CAD / R 2011/09/19	7.20	P	Foreign Exchange Future	0.21400	0.22500	5.14019	0.00000	0.0000	0
26/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.66420	7.66950	0.06915	0.00000	0.0000	900
26/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.58400	0.58600	0.34247	0.00000	0.0000	0
26/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
26/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.53900	0.54000	0.18553	0.00000	0.0000	0
26/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
26/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.63000	0.63300	0.47619	0.00000	0.0000	0
26/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
26/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.77970	7.78590	0.07969	0.00000	0.0000	0
26/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.35700	0.35500	0.56022	0.00000	0.0000	0
26/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.22700	0.21900	3.52423	0.00000	0.0000	0
26/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.33100	0.32900	0.60423	0.00000	0.0000	0
26/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.25100	0.24300	3.18725	0.00000	0.0000	0
26/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.38500	0.38300	0.51948	0.00000	0.0000	0
26/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.20500	0.19700	3.90244	0.00000	0.0000	0
26/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,839.48000	13,796.45000	0.31092	0.00000	0.0000	0
26/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	339.50000	296.50000	12.66568	0.00000	0.0000	0
26/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
26/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	339.50000	296.40000	12.69514	0.00000	0.0000	0
26/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	339.50000	296.50000	12.66568	0.00000	0.0000	0
26/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04330	1.03480	0.81472	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01820	0.01320	27.47253	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02490	0.02840	14.05622	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00630	0.00400	36.50794	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06300	0.06920	9.84127	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04820	0.04020	16.59751	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00490	0.00540	10.20408	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06290	1.05470	0.77147	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02660	0.02280	14.28571	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06370	0.06810	6.90738	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01610	0.01350	16.14907	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10320	0.10880	5.42636	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04500	0.03960	12.00000	0.00000	0.0000	0
26/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03210	0.03490	8.72274	0.00000	0.0000	0

Future Open Interest

702,840

Option Open Interest

120,850

Total

823,690