



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/04/2011

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
29/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.66060	6.62220	0.57652	6.67910	6.6155	422,134
29/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.79400	0.83200	4.78589	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	800
29/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.84300	0.88200	4.62633	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	7,200
29/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.74600	0.78300	4.95979	0.00000	0.0000	1,000
29/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.10600	0.09100	14.15094	0.00000	0.0000	650
29/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14500	0.16900	16.55172	0.00000	0.0000	300
29/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.55400	0.59000	6.49819	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	1,690
29/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.41600	0.45000	8.17308	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	6,000
29/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.34000	1.37900	2.91045	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
29/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.14100	1.17900	3.33041	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
29/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.60100	0.63800	6.15641	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	1,000
29/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	250
29/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.64900	0.68600	5.70108	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.46100	0.49600	7.59219	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	100
29/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.37200	0.40500	8.87097	0.00000	0.0000	3,000
29/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	19,330
29/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.69700	0.73500	5.45194	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	5,500
29/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.32900	0.36200	10.03040	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.04000	0.03400	15.00000	0.00000	0.0000	100
29/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.12700	0.11000	13.38583	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.11600	0.13800	18.96552	0.00000	0.0000	7,450
29/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.24900	0.27900	12.04819	0.00000	0.0000	2,400
29/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.28800	0.31900	10.76389	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
29/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.04900	0.04100	16.32653	0.00000	0.0000	2,650
29/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.22300	0.19500	12.55605	0.00000	0.0000	3,000
29/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.06200	0.07300	17.74194	0.00000	0.0000	100
29/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.21200	0.24000	13.20755	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.07300	0.06200	15.06849	0.00000	0.0000	100
29/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.17700	0.20300	14.68927	0.00000	0.0000	0
29/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.08800	0.07500	14.77273	0.00000	0.0000	175
29/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.75780	6.71710	0.60227	6.75800	6.7155	118,912
29/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.33100	1.36800	2.77986	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.37900	1.41600	2.68310	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	3,000
29/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.28300	1.32000	2.88387	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.09400	1.13000	3.29068	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	2,800
29/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.09000	0.08200	8.88889	0.00000	0.0000	5,000
29/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.73200	0.76500	4.50820	0.00000	0.0000	2,800
29/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.23000	0.21200	7.82609	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.27200	0.29500	8.45588	0.00000	0.0000	10,000
29/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.19500	0.18000	7.69231	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.33700	0.36300	7.71513	0.00000	0.0000	10,000
29/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.77600	0.80900	4.25258	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08400	0.07600	9.52381	0.00000	0.0000	10,000
29/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.91000	0.94500	3.84615	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.06800	0.06200	8.82353	0.00000	0.0000	200
29/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.27500	0.25100	8.72727	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21700	0.23400	7.83410	0.00000	0.0000	5,000
29/04/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17200	0.18700	8.72093	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.33000	0.30400	7.87879	0.00000	0.0000	6,060
29/04/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.48400	0.51300	5.99174	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.14200	0.13000	8.45070	0.00000	0.0000	6,060
29/04/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.04500	3.08600	1.34647	0.00000	0.0000	0
29/04/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.85250	6.81220	0.58811	6.83000	6.8010	12,572
29/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18300	0.17400	4.91803	0.00000	0.0000	0
29/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.68100	0.71200	4.55213	0.00000	0.0000	0
29/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17400	0.16500	5.17241	0.00000	0.0000	0
29/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.72200	0.75300	4.29363	0.00000	0.0000	0
29/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.19400	0.18400	5.15464	0.00000	0.0000	0
29/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.64200	0.67200	4.67290	0.00000	0.0000	0
29/04/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.27600	0.29300	6.15942	0.00000	0.0000	0
29/04/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.37800	0.35500	6.08466	0.00000	0.0000	5,925
29/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.95310	6.91190	0.59254	0.00000	0.0000	1,240
29/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.36600	0.35000	4.37158	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
29/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.44900	0.47400	5.56793	0.00000	0.0000	0
29/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.34900	0.33300	4.58453	0.00000	0.0000	0
29/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.48200	0.50700	5.18672	0.00000	0.0000	0
29/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.38500	0.36700	4.67532	0.00000	0.0000	0
29/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.41800	0.44100	5.50239	0.00000	0.0000	0
29/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.37900	0.36200	4.48549	0.00000	0.0000	0
29/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.42600	0.45000	5.63380	0.00000	0.0000	1,000
29/04/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.19080	7.14780	0.59799	0.00000	0.0000	0
29/04/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.53100	0.51100	3.76648	0.00000	0.0000	0
29/04/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.54000	0.56300	4.25926	0.00000	0.0000	0
29/04/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.51300	0.49300	3.89864	0.00000	0.0000	0
29/04/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.57200	0.59500	4.02098	0.00000	0.0000	0
29/04/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.55300	0.53000	4.15913	0.00000	0.0000	13,000
29/04/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.51200	0.53200	3.90625	0.00000	0.0000	0
29/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	8.94720	8.90880	0.42918	0.00000	0.0000	0
29/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.29800	1.28100	1.30971	0.00000	0.0000	0
29/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55100	1.57200	1.35397	0.00000	0.0000	0
29/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.28200	1.26600	1.24805	0.00000	0.0000	0
29/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.58500	1.60700	1.38801	0.00000	0.0000	0
29/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.31300	1.29600	1.29474	0.00000	0.0000	0
29/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.51600	1.53700	1.38522	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.66060	6.62220	0.57652	0.00000	0.0000	284
29/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.02682	0.02237	16.59210	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.41622	0.45017	8.15674	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.02189	0.01822	16.76565	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.46129	0.49602	7.52889	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.03284	0.02747	16.35201	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.37224	0.40527	8.87331	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00803	0.00663	17.43462	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.69743	0.73443	5.30519	0.00000	0.0000	60
29/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.75780	6.71710	0.60227	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.14179	0.13016	8.20227	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.48399	0.51306	6.00632	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.13110	0.12024	8.28375	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.52330	0.55314	5.70227	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.15346	0.14101	8.11286	0.00000	0.0000	0
29/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.44566	0.47391	6.33891	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.08030	11.03680	0.39259	11.05800	11.0100	22,332
29/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.79900	0.83700	4.75594	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.84500	0.88400	4.61538	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.75300	0.79100	5.04648	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.40900	0.37400	8.55746	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
29/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.07900	0.08700	10.12658	0.00000	0.0000	10
29/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.44900	0.48100	7.12695	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.07900	0.06800	13.92405	0.00000	0.0000	10
29/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.06200	0.05300	14.51613	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.53200	0.56600	6.39098	0.00000	0.0000	100
29/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
29/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.89200	0.93200	4.48430	0.00000	0.0000	100
29/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.22610	11.17890	0.42045	0.00000	0.0000	29,925
29/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.29100	0.27300	6.18557	0.00000	0.0000	0
29/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.56500	0.59400	5.13274	0.00000	0.0000	0
29/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.27500	0.25800	6.18182	0.00000	0.0000	0
29/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.59900	0.62900	5.00835	0.00000	0.0000	0
29/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.30700	0.28900	5.86319	0.00000	0.0000	0
29/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.53100	0.56000	5.46139	0.00000	0.0000	0
29/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.24600	0.23100	6.09756	0.00000	0.0000	3,455
29/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.67000	0.70200	4.77612	0.00000	0.0000	100
29/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15100	0.14100	6.62252	0.00000	0.0000	0
29/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.02500	1.06200	3.60976	0.00000	0.0000	200
29/04/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.28300	0.30100	6.36042	0.00000	0.0000	0
29/04/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.50900	0.48000	5.69745	0.00000	0.0000	3,455
29/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.36500	11.31830	0.41091	0.00000	0.0000	993
29/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.41500	0.39700	4.33735	0.00000	0.0000	0
29/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.70000	0.72900	4.14286	0.00000	0.0000	0
29/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.39900	0.38200	4.26065	0.00000	0.0000	0
29/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.73400	0.76400	4.08719	0.00000	0.0000	0
29/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.43200	0.41300	4.39815	0.00000	0.0000	0
29/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.66700	0.69500	4.19790	0.00000	0.0000	0
29/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.27000	0.25800	4.44444	0.00000	0.0000	0
29/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.10500	1.14000	3.16742	0.00000	0.0000	250
29/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08170	0.08150	0.24480	0.00000	0.0000	647
29/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00093	0.00086	7.52688	0.00000	0.0000	0
29/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00423	0.00436	3.07329	0.00000	0.0000	0
29/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00007	0.00006	14.28571	0.00000	0.0000	0
29/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01337	0.01356	1.42109	0.00000	0.0000	0
29/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00688	0.00668	2.90698	0.00000	0.0000	0
29/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00018	0.00018	0.00000	0.00000	0.0000	0
29/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08300	0.08270	0.36145	0.00000	0.0000	16,271
29/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00509	0.00489	3.92927	0.00000	0.0000	0
29/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00209	0.00219	4.78469	0.00000	0.0000	0
29/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00172	0.00164	4.65116	0.00000	0.0000	0
29/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00872	0.00894	2.52294	0.00000	0.0000	0
29/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01308	0.01279	2.21713	0.00000	0.0000	0
29/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00008	0.00009	12.50000	0.00000	0.0000	0
29/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.85930	9.81950	0.40368	0.00000	0.0000	17,005
29/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.19400	0.16800	13.40206	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
29/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.13500	0.14900	10.37037	0.00000	0.0000	0
29/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.16600	0.14700	11.44578	0.00000	0.0000	0
29/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.15700	0.17800	13.37580	0.00000	0.0000	0
29/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22500	0.19700	12.44444	0.00000	0.0000	0
29/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.11600	0.12800	10.34483	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.97300	9.92970	0.43417	0.00000	0.0000	51,077
29/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.51100	0.47900	6.26223	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18800	0.19900	5.85106	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.47900	0.44800	6.47182	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20600	0.21800	5.82524	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.54400	0.51000	6.25000	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.17100	0.18000	5.26316	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.24600	0.26100	6.09756	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.41900	0.39100	6.68258	0.00000	0.0000	3,590
29/04/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.62100	0.65200	4.99195	0.00000	0.0000	0
29/04/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.19400	0.18200	6.18557	0.00000	0.0000	3,590
29/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.07990	10.03760	0.41965	0.00000	0.0000	2,000
29/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58500	0.55900	4.44444	0.00000	0.0000	0
29/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30500	0.32100	5.24590	0.00000	0.0000	0
29/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.55600	0.53200	4.31655	0.00000	0.0000	0
29/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32600	0.34400	5.52147	0.00000	0.0000	0
29/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.61400	0.58700	4.39739	0.00000	0.0000	0
29/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28400	0.29900	5.28169	0.00000	0.0000	0
29/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.23010	7.21330	0.23236	0.00000	0.0000	12,686
29/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.58200	0.56600	2.74914	0.00000	0.0000	0
29/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
29/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.53400	0.51700	3.18352	0.00000	0.0000	0
29/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.63200	0.61500	2.68987	0.00000	0.0000	0
29/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.24510	7.22360	0.29675	0.00000	0.0000	8,820
29/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.62600	0.60600	3.19489	0.00000	0.0000	0
29/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
29/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.58200	0.56200	3.43643	0.00000	0.0000	0
29/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
29/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.67000	0.65000	2.98507	0.00000	0.0000	0
29/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
29/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.26040	7.24100	0.26720	0.00000	0.0000	150
29/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.67600	0.66000	2.36686	0.00000	0.0000	0
29/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.06600	0.06900	4.54545	0.00000	0.0000	0
29/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.63600	0.62000	2.51572	0.00000	0.0000	0
29/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.07600	0.07900	3.94737	0.00000	0.0000	0
29/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.71700	0.70000	2.37099	0.00000	0.0000	0
29/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.05700	0.05900	3.50877	0.00000	0.0000	0
29/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.21330	8.20160	0.14245	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
29/04/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.40400	1.39400	0.71225	0.00000	0.0000	0
29/04/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.49100	0.49200	0.20367	0.00000	0.0000	0
29/04/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.37400	1.36300	0.80058	0.00000	0.0000	0
29/04/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.51100	0.51100	0.00000	0.00000	0.0000	0
29/04/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.43500	1.42400	0.76655	0.00000	0.0000	0
29/04/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.47200	0.47200	0.00000	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.00580	6.97250	0.47532	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.16800	0.14300	14.88095	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06200	0.07100	14.51613	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.13500	0.11100	17.77778	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07900	0.08900	12.65823	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.20500	0.17800	13.17073	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04900	0.05600	14.28571	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.08980	7.05450	0.49790	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.14100	0.12800	9.21986	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.30100	0.32400	7.64120	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.12600	0.11400	9.52381	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.33600	0.36000	7.14286	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.15700	0.14400	8.28025	0.00000	0.0000	0
29/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26700	0.29000	8.61423	0.00000	0.0000	0
29/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.63150	7.62670	0.06290	0.00000	0.0000	900
29/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.55000	0.54500	0.90909	0.00000	0.0000	0
29/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
29/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.50500	0.49900	1.18812	0.00000	0.0000	0
29/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
29/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.59700	0.59100	1.00503	0.00000	0.0000	0
29/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
29/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.74620	7.73920	0.09037	0.00000	0.0000	0
29/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.33500	0.32900	1.79104	0.00000	0.0000	0
29/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.23900	0.24000	0.41841	0.00000	0.0000	0
29/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.30900	0.30400	1.61812	0.00000	0.0000	0
29/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.26300	0.26500	0.76046	0.00000	0.0000	0
29/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.36100	0.35600	1.38504	0.00000	0.0000	0
29/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.21500	0.21700	0.93023	0.00000	0.0000	0
29/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,734.09000	13,678.64000	0.40374	0.00000	0.0000	0
29/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	234.10000	178.60000	23.70782	0.00000	0.0000	0
29/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	234.10000	178.60000	23.70782	0.00000	0.0000	0
29/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	234.10000	178.70000	23.66510	0.00000	0.0000	0
29/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.02610	1.02220	0.38008	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01010	0.00890	11.88119	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03400	0.03670	7.94118	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00280	0.00240	14.28571	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
29/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07670	0.08020	4.56323	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.03320	0.03030	8.73494	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00710	0.00810	14.08451	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04640	1.04170	0.44916	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02060	0.01910	7.28155	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.07420	0.07740	4.31267	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01210	0.01110	8.26446	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.11570	0.11940	3.19793	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03580	0.03350	6.42458	0.00000	0.0000	0
29/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03940	0.04180	6.09137	0.00000	0.0000	0

Future Open Interest

717,948

Option Open Interest

160,060

Total

878,008