



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/04/2011

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
15/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.89910	6.90300	0.05653	6.94100	6.8980	412,467
15/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.57500	0.57200	0.52174	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	800
15/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.62100	0.61800	0.48309	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	7,200
15/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.52900	0.52600	0.56711	0.00000	0.0000	1,000
15/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.27200	0.27500	1.10294	0.00000	0.0000	650
15/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	300
15/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.35700	0.35400	0.84034	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.05600	0.05700	1.78571	0.00000	0.0000	1,690
15/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.24200	0.24000	0.82645	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.09100	0.09300	2.19780	0.00000	0.0000	6,000
15/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.10500	1.10100	0.36199	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	500
15/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.90900	0.90500	0.44004	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	1,000
15/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.39800	0.39500	0.75377	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	1,000
15/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	250
15/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.44100	0.43800	0.68027	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.27800	0.27600	0.71942	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.07700	0.07900	2.59740	0.00000	0.0000	100
15/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.20800	0.20600	0.96154	0.00000	0.0000	3,000
15/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.10700	0.10900	1.86916	0.00000	0.0000	19,330
15/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.48500	0.48200	0.61856	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	5,500
15/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.17600	0.17400	1.13636	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.12500	0.12700	1.60000	0.00000	0.0000	100
15/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30900	0.31200	0.97087	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	7,450
15/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.17300	0.17600	1.73410	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.12400	0.12300	0.80645	0.00000	0.0000	2,400
15/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.14700	0.14500	1.36054	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
15/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.14600	0.14800	1.36986	0.00000	0.0000	2,650
15/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.43100	0.43500	0.92807	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	100
15/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.10500	0.10400	0.95238	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.20400	0.20700	1.47059	0.00000	0.0000	100
15/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
15/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.23700	0.24000	1.26582	0.00000	0.0000	175
15/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.00040	7.00490	0.06428	7.03990	7.0068	112,435
15/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06200	0.06400	3.22581	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.11200	1.10900	0.26978	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05900	0.06100	3.38983	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.15900	1.15600	0.25884	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06600	0.06800	3.03030	0.00000	0.0000	3,000
15/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.06600	1.06300	0.28143	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.88400	0.88200	0.22624	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08400	0.08700	3.57143	0.00000	0.0000	2,800
15/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.14600	0.14900	2.05479	0.00000	0.0000	5,000
15/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.54600	0.54400	0.36630	0.00000	0.0000	2,800
15/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.37400	0.37900	1.33690	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17400	0.17400	0.00000	0.00000	0.0000	10,000
15/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.31600	0.32100	1.58228	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21600	0.21600	0.00000	0.00000	0.0000	10,000
15/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.58600	0.58400	0.34130	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.13600	0.13900	2.20588	0.00000	0.0000	10,000
15/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.71000	0.70800	0.28169	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11000	0.11300	2.72727	0.00000	0.0000	200
15/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43800	0.44200	0.91324	0.00000	0.0000	0
15/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13800	0.13700	0.72464	0.00000	0.0000	5,000
15/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.09920	7.10370	0.06339	7.12350	7.1020	11,931
15/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.25900	0.26400	1.93050	0.00000	0.0000	0
15/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.51000	0.51000	0.00000	0.00000	0.0000	0
15/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.24500	0.25000	2.04082	0.00000	0.0000	0
15/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.54600	0.54600	0.00000	0.00000	0.0000	0
15/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.27400	0.27900	1.82482	0.00000	0.0000	0
15/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.47500	0.47500	0.00000	0.00000	0.0000	0
15/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.20340	7.20800	0.06386	0.00000	0.0000	888
15/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.50000	0.50500	1.00000	0.00000	0.0000	0
15/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33300	0.33300	0.00000	0.00000	0.0000	0
15/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.47500	0.47900	0.84211	0.00000	0.0000	0
15/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.35800	0.35700	0.27933	0.00000	0.0000	0
15/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.52700	0.53100	0.75901	0.00000	0.0000	0
15/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.31000	0.30900	0.32258	0.00000	0.0000	0
15/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52000	0.52400	0.76923	0.00000	0.0000	0
15/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.31700	0.31600	0.31546	0.00000	0.0000	1,000
15/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.16910	9.17420	0.05562	0.00000	0.0000	0

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15/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.44000	1.44400	0.27778	0.00000	0.0000	0
15/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47100	1.47000	0.06798	0.00000	0.0000	0
15/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.42400	1.42800	0.28090	0.00000	0.0000	0
15/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50500	1.50400	0.06645	0.00000	0.0000	0
15/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.45700	1.46100	0.27454	0.00000	0.0000	0
15/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43800	1.43700	0.06954	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.89910	6.90300	0.05653	0.00000	0.0000	280
15/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.09104	0.09310	2.26274	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.24194	0.24010	0.76052	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.07741	0.07927	2.40279	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.27831	0.27627	0.73300	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.10679	0.10907	2.13503	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.20769	0.20607	0.78001	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.03362	0.03465	3.06365	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.48452	0.48165	0.59234	0.00000	0.0000	60
15/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.00040	7.00490	0.06428	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.22712	0.23145	1.90648	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.32672	0.32655	0.05203	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.21066	0.21485	1.98899	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.36026	0.35995	0.08605	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.24495	0.24941	1.82078	0.00000	0.0000	0
15/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.29455	0.29451	0.01358	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.28220	11.25060	0.28009	11.31700	11.2610	22,684
15/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.07100	0.06500	8.45070	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.63900	0.66400	3.91236	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.06300	0.05800	7.93651	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.68100	0.70700	3.81791	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.59700	0.62200	4.18760	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.58900	0.56100	4.75382	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	10
15/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.33100	0.35100	6.04230	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.16300	0.15200	6.74847	0.00000	0.0000	10
15/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.13300	0.12300	7.51880	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.40100	0.42200	5.23691	0.00000	0.0000	100
15/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.05700	0.05200	8.77193	0.00000	0.0000	0
15/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.72500	0.75100	3.58621	0.00000	0.0000	100
15/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.43060	11.39960	0.27120	11.48000	11.4800	30,045
15/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.38900	0.37600	3.34190	0.00000	0.0000	0
15/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.45800	0.47600	3.93013	0.00000	0.0000	0
15/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.37000	0.35700	3.51351	0.00000	0.0000	0
15/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.48900	0.50700	3.68098	0.00000	0.0000	0
15/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.40900	0.39600	3.17848	0.00000	0.0000	0
15/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.42800	0.44600	4.20561	0.00000	0.0000	0
15/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.33400	0.32300	3.29341	0.00000	0.0000	0

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15/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.55300	0.57300	3.61664	0.00000	0.0000	100
15/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.21100	0.20300	3.79147	0.00000	0.0000	0
15/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.88000	0.90300	2.61364	0.00000	0.0000	200
15/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.57150	11.54030	0.26963	11.64150	11.5500	993
15/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.51500	0.50100	2.71845	0.00000	0.0000	0
15/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.59400	0.61100	2.86195	0.00000	0.0000	0
15/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.49600	0.48200	2.82258	0.00000	0.0000	0
15/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.62500	0.64200	2.72000	0.00000	0.0000	0
15/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.53400	0.52000	2.62172	0.00000	0.0000	0
15/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.56300	0.58000	3.01954	0.00000	0.0000	0
15/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.34000	0.33000	2.94118	0.00000	0.0000	0
15/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.96900	0.99000	2.16718	0.00000	0.0000	250
15/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08290	0.08290	0.00000	0.00000	0.0000	647
15/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00141	0.00140	0.70922	0.00000	0.0000	0
15/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00351	0.00350	0.28490	0.00000	0.0000	0
15/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00019	0.00019	0.00000	0.00000	0.0000	0
15/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01229	0.01229	0.00000	0.00000	0.0000	0
15/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00801	0.00800	0.12484	0.00000	0.0000	0
15/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00011	0.00010	9.09091	0.00000	0.0000	0
15/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08420	0.08420	0.00000	0.00000	0.0000	16,271
15/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00599	0.00599	0.00000	0.00000	0.0000	0
15/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00179	0.00179	0.00000	0.00000	0.0000	0
15/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00216	0.00216	0.00000	0.00000	0.0000	0
15/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00796	0.00796	0.00000	0.00000	0.0000	0
15/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01429	0.01429	0.00000	0.00000	0.0000	0
15/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00009	0.00009	0.00000	0.00000	0.0000	0
15/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.96510	9.94210	0.23081	10.00700	9.9455	15,822
15/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.28700	0.27300	4.87805	0.00000	0.0000	0
15/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.12200	0.13100	7.37705	0.00000	0.0000	0
15/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.25500	0.24200	5.09804	0.00000	0.0000	0
15/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.14000	0.15000	7.14286	0.00000	0.0000	0
15/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.32100	0.30600	4.67290	0.00000	0.0000	0
15/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.10600	0.11400	7.54717	0.00000	0.0000	0
15/04/2011	€ / R 2011/09/19			Foreign Exchange Future	10.08240	10.05960	0.22614	0.00000	0.0000	51,067
15/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.59900	0.58300	2.67112	0.00000	0.0000	0
15/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16700	0.17300	3.59281	0.00000	0.0000	0
15/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.56600	0.55000	2.82686	0.00000	0.0000	0
15/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18400	0.19000	3.26087	0.00000	0.0000	0
15/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.63300	0.61700	2.52765	0.00000	0.0000	0
15/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15100	0.15700	3.97351	0.00000	0.0000	0
15/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.19120	10.16750	0.23255	0.00000	0.0000	2,000
15/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.66400	0.64900	2.25904	0.00000	0.0000	0
15/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.27300	0.28200	3.29670	0.00000	0.0000	0
15/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.63400	0.62000	2.20820	0.00000	0.0000	0
15/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.29300	0.30300	3.41297	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
15/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.69500	0.68000	2.15827	0.00000	0.0000	0
15/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.25400	0.26300	3.54331	0.00000	0.0000	0
15/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.21160	7.23640	0.34389	0.00000	0.0000	12,696
15/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.56800	0.59200	4.22535	0.00000	0.0000	0
15/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.52000	0.54400	4.61538	0.00000	0.0000	0
15/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
15/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.61700	0.64000	3.72771	0.00000	0.0000	0
15/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
15/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.22740	7.25280	0.35144	0.00000	0.0000	8,820
15/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.61500	0.63700	3.57724	0.00000	0.0000	0
15/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
15/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.57200	0.59400	3.84615	0.00000	0.0000	0
15/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
15/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.65900	0.68100	3.33839	0.00000	0.0000	0
15/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
15/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.24520	7.27070	0.35196	0.00000	0.0000	150
15/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.66900	0.68900	2.98954	0.00000	0.0000	0
15/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	0
15/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.63000	0.65000	3.17460	0.00000	0.0000	0
15/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
15/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.70900	0.73000	2.96192	0.00000	0.0000	0
15/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	0
15/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.18490	8.20130	0.20037	0.00000	0.0000	0
15/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.36900	1.38100	0.87655	0.00000	0.0000	0
15/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48400	0.48000	0.82645	0.00000	0.0000	0
15/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.34100	1.35300	0.89485	0.00000	0.0000	0
15/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50600	0.50200	0.79051	0.00000	0.0000	0
15/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.39800	1.41000	0.85837	0.00000	0.0000	0
15/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46300	0.45900	0.86393	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.16090	7.16360	0.03770	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.30000	0.30200	0.66667	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.26000	0.26200	0.76923	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.34200	0.34400	0.58480	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.24970	7.25110	0.01931	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.21100	0.21200	0.47393	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.21100	0.21100	0.00000	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19000	0.19200	1.05263	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.24000	0.24100	0.41667	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.23800	0.23900	0.42017	0.00000	0.0000	0
15/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.18800	0.18800	0.00000	0.00000	0.0000	0
15/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.73580	7.71120	0.31800	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
15/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.66100	0.63800	3.47958	0.00000	0.0000	0
15/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
15/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.61600	0.59300	3.73377	0.00000	0.0000	0
15/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
15/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.70700	0.68400	3.25318	0.00000	0.0000	0
15/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
15/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.85190	7.82750	0.31075	0.00000	0.0000	0
15/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.42000	0.40400	3.80952	0.00000	0.0000	0
15/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.21800	0.22700	4.12844	0.00000	0.0000	0
15/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.39100	0.37500	4.09207	0.00000	0.0000	0
15/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.23900	0.24800	3.76569	0.00000	0.0000	0
15/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.45000	0.43300	3.77778	0.00000	0.0000	0
15/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.19800	0.20600	4.04040	0.00000	0.0000	0
15/04/2011	RAIN 2011/06/13			Foreign Exchange Future	14,010.81000	13,997.12000	0.09771	0.00000	0.0000	0
15/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	510.80000	497.10000	2.68207	0.00000	0.0000	0
15/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	510.80000	497.10000	2.68207	0.00000	0.0000	0
15/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	510.80000	497.10000	2.68207	0.00000	0.0000	0
15/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05860	1.05930	0.06613	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02670	0.02700	1.12360	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01810	0.01770	2.20994	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01000	0.01030	3.00000	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05140	0.05100	0.77821	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06190	0.06250	0.96931	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00330	0.00320	3.03030	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07840	1.07920	0.07418	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03240	0.03300	1.85185	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05400	0.05380	0.37037	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01970	0.02020	2.53807	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09130	0.09100	0.32859	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05410	0.05480	1.29390	0.00000	0.0000	0
15/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02570	0.02560	0.38911	0.00000	0.0000	0

Future Open Interest

700,096

Option Open Interest

111,925

Total

812,021