



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 18/04/2011

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
18/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.90300	6.94450	0.60119	6.95500	6.8832	409,822
18/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.57200	0.53300	6.81818	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	800
18/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.61800	0.57800	6.47249	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	7,200
18/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.52600	0.48800	7.22433	0.00000	0.0000	1,000
18/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.27500	0.30300	10.18182	0.00000	0.0000	650
18/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07200	0.05900	18.05556	0.00000	0.0000	300
18/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.35400	0.31800	10.16949	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.05700	0.06200	8.77193	0.00000	0.0000	1,690
18/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.24000	0.20900	12.91667	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.09300	0.10300	10.75269	0.00000	0.0000	6,000
18/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.10100	1.06000	3.72389	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	500
18/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.90500	0.86400	4.53039	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	1,000
18/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.39500	0.35900	9.11392	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.04800	0.05300	10.41667	0.00000	0.0000	1,000
18/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	250
18/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.43800	0.40000	8.67580	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.27600	0.24300	11.95652	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.07900	0.08700	10.12658	0.00000	0.0000	100
18/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.20600	0.17600	14.56311	0.00000	0.0000	3,000
18/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.10900	0.12000	10.09174	0.00000	0.0000	19,330
18/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.48200	0.44300	8.09129	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	5,500
18/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.17400	0.14700	15.51724	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.12700	0.14100	11.02362	0.00000	0.0000	100
18/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31200	0.34200	9.61538	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	7,450
18/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.17600	0.19800	12.50000	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.12300	0.10400	15.44715	0.00000	0.0000	2,400
18/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.14500	0.12400	14.48276	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
18/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.14800	0.16800	13.51351	0.00000	0.0000	2,650
18/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.43500	0.46900	7.81609	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	100
18/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.10400	0.08700	16.34615	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.20700	0.23100	11.59420	0.00000	0.0000	100
18/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.08700	0.07200	17.24138	0.00000	0.0000	0
18/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.24000	0.26600	10.83333	0.00000	0.0000	175
18/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.00490	7.04620	0.58959	7.04800	7.0245	112,425
18/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06400	0.06600	3.12500	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.10900	1.07000	3.51668	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.15600	1.11600	3.46021	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06800	0.07000	2.94118	0.00000	0.0000	3,000
18/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.06300	1.02400	3.66886	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.88200	0.84400	4.30839	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08700	0.09000	3.44828	0.00000	0.0000	2,800
18/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.14900	0.15700	5.36913	0.00000	0.0000	5,000
18/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.54400	0.51100	6.06618	0.00000	0.0000	2,800
18/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.37900	0.40300	6.33245	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17400	0.15700	9.77011	0.00000	0.0000	10,000
18/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.32100	0.34300	6.85358	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21600	0.19700	8.79630	0.00000	0.0000	10,000
18/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.58400	0.55000	5.82192	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.13900	0.14600	5.03597	0.00000	0.0000	10,000
18/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.70800	0.67200	5.08475	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11300	0.11800	4.42478	0.00000	0.0000	200
18/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44200	0.46900	6.10860	0.00000	0.0000	0
18/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13700	0.12300	10.21898	0.00000	0.0000	5,000
18/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.10370	7.14540	0.58702	0.00000	0.0000	11,931
18/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.26400	0.27600	4.54545	0.00000	0.0000	0
18/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.51000	0.48100	5.68627	0.00000	0.0000	0
18/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.25000	0.26100	4.40000	0.00000	0.0000	0
18/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.54600	0.51600	5.49451	0.00000	0.0000	0
18/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.27900	0.29200	4.65950	0.00000	0.0000	0
18/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.47500	0.44700	5.89474	0.00000	0.0000	0
18/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.20800	7.25030	0.58685	0.00000	0.0000	888
18/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.50500	0.52900	4.75248	0.00000	0.0000	0
18/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33300	0.31500	5.40541	0.00000	0.0000	0
18/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.47900	0.50300	5.01044	0.00000	0.0000	0
18/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.35700	0.33900	5.04202	0.00000	0.0000	0
18/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.53100	0.55600	4.70810	0.00000	0.0000	0
18/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.30900	0.29200	5.50162	0.00000	0.0000	0
18/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52400	0.54900	4.77099	0.00000	0.0000	0
18/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.31600	0.29900	5.37975	0.00000	0.0000	1,000
18/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.17420	9.21590	0.45454	0.00000	0.0000	0

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18/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.44400	1.43900	0.34626	0.00000	0.0000	0
18/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47000	1.42300	3.19728	0.00000	0.0000	0
18/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.42800	1.42200	0.42017	0.00000	0.0000	0
18/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50400	1.45600	3.19149	0.00000	0.0000	0
18/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.46100	1.45600	0.34223	0.00000	0.0000	0
18/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43700	1.39000	3.27070	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.90300	6.94450	0.60119	6.90030	6.9003	284
18/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.09310	0.10265	10.25779	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.24010	0.20815	13.30696	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.07927	0.08720	10.00378	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.27627	0.24270	12.15116	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.10907	0.12046	10.44283	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.20607	0.17596	14.61154	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.03465	0.03745	8.08081	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.48165	0.44295	8.03488	0.00000	0.0000	60
18/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.00490	7.04620	0.58959	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.23145	0.24472	5.73342	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.32655	0.29852	8.58368	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.21485	0.22694	5.62718	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.35995	0.33074	8.11502	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.24941	0.26392	5.81773	0.00000	0.0000	0
18/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.29451	0.26772	9.09647	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.25060	11.24650	0.03644	11.30500	11.2315	26,488
18/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.66400	0.66700	0.45181	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.70700	0.71000	0.42433	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.07300	0.07000	4.10959	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.62200	0.62400	0.32154	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.56100	0.55600	0.89127	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	10
18/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.35100	0.35200	0.28490	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.15200	0.14800	2.63158	0.00000	0.0000	10
18/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.12300	0.12000	2.43902	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.42200	0.42400	0.47393	0.00000	0.0000	100
18/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
18/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.75100	0.75500	0.53262	0.00000	0.0000	100
18/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.39960	11.39490	0.04123	0.00000	0.0000	30,045
18/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.37600	0.37200	1.06383	0.00000	0.0000	0
18/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.47600	0.47700	0.21008	0.00000	0.0000	0
18/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.35700	0.35400	0.84034	0.00000	0.0000	0
18/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.50700	0.50900	0.39448	0.00000	0.0000	0
18/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.39600	0.39200	1.01010	0.00000	0.0000	0
18/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.44600	0.44700	0.22422	0.00000	0.0000	0
18/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.32300	0.31900	1.23839	0.00000	0.0000	0

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18/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.57300	0.57400	0.17452	0.00000	0.0000	100
18/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.20300	0.20100	0.98522	0.00000	0.0000	0
18/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.90300	0.90600	0.33223	0.00000	0.0000	200
18/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.54030	11.53600	0.03726	0.00000	0.0000	993
18/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.50100	0.49700	0.79840	0.00000	0.0000	0
18/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.61100	0.61100	0.00000	0.00000	0.0000	0
18/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.48200	0.47800	0.82988	0.00000	0.0000	0
18/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.64200	0.64200	0.00000	0.00000	0.0000	0
18/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.52000	0.51600	0.76923	0.00000	0.0000	0
18/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.58000	0.58000	0.00000	0.00000	0.0000	0
18/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.33000	0.32700	0.90909	0.00000	0.0000	0
18/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.99000	0.99100	0.10101	0.00000	0.0000	250
18/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08290	0.08440	1.80941	0.00000	0.0000	647
18/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00140	0.00191	36.42857	0.00000	0.0000	0
18/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00350	0.00251	28.28571	0.00000	0.0000	0
18/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00019	0.00025	31.57895	0.00000	0.0000	0
18/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01229	0.01085	11.71684	0.00000	0.0000	0
18/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00800	0.00945	18.12500	0.00000	0.0000	0
18/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00010	0.00005	50.00000	0.00000	0.0000	0
18/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08420	0.08570	1.78147	0.00000	0.0000	16,271
18/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00599	0.00700	16.86144	0.00000	0.0000	0
18/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00179	0.00130	27.37430	0.00000	0.0000	0
18/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00216	0.00255	18.05556	0.00000	0.0000	0
18/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00796	0.00685	13.94472	0.00000	0.0000	0
18/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01429	0.01575	10.21693	0.00000	0.0000	0
18/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00009	0.00005	44.44444	0.00000	0.0000	0
18/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.94210	9.85600	0.86601	9.92000	9.8622	16,039
18/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.27300	0.21400	21.61172	0.00000	0.0000	0
18/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.13100	0.15800	20.61069	0.00000	0.0000	0
18/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.24200	0.18700	22.72727	0.00000	0.0000	0
18/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.15000	0.18100	20.66667	0.00000	0.0000	0
18/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.30600	0.24400	20.26144	0.00000	0.0000	0
18/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.11400	0.13800	21.05263	0.00000	0.0000	0
18/04/2011	€ / R 2011/09/19			Foreign Exchange Future	10.05960	9.97150	0.87578	9.99500	9.9950	51,077
18/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.58300	0.52000	10.80617	0.00000	0.0000	0
18/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.17300	0.19900	15.02890	0.00000	0.0000	0
18/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.55000	0.48900	11.09091	0.00000	0.0000	0
18/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.19000	0.21800	14.73684	0.00000	0.0000	0
18/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.61700	0.55300	10.37277	0.00000	0.0000	0
18/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15700	0.18200	15.92357	0.00000	0.0000	0
18/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.16750	10.08060	0.85468	0.00000	0.0000	2,000
18/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.64900	0.59500	8.32049	0.00000	0.0000	0
18/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28200	0.31400	11.34752	0.00000	0.0000	0
18/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.62000	0.56700	8.54839	0.00000	0.0000	0
18/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30300	0.33600	10.89109	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
18/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.68000	0.62400	8.23529	0.00000	0.0000	0
18/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26300	0.29300	11.40684	0.00000	0.0000	0
18/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.23640	7.22020	0.22387	7.22500	7.2250	12,696
18/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.59200	0.57600	2.70270	0.00000	0.0000	0
18/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
18/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.54400	0.52800	2.94118	0.00000	0.0000	0
18/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
18/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.64000	0.62400	2.50000	0.00000	0.0000	0
18/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
18/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.25280	7.23660	0.22336	0.00000	0.0000	8,820
18/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.63700	0.62200	2.35479	0.00000	0.0000	0
18/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
18/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.59400	0.57900	2.52525	0.00000	0.0000	0
18/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
18/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.68100	0.66600	2.20264	0.00000	0.0000	0
18/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
18/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.27070	7.25570	0.20631	0.00000	0.0000	150
18/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.68900	0.67600	1.88679	0.00000	0.0000	0
18/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.06800	0.07000	2.94118	0.00000	0.0000	0
18/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.65000	0.63700	2.00000	0.00000	0.0000	0
18/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.07900	0.08100	2.53165	0.00000	0.0000	0
18/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.73000	0.71600	1.91781	0.00000	0.0000	0
18/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.05900	0.06000	1.69492	0.00000	0.0000	0
18/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.20130	8.15410	0.57552	0.00000	0.0000	0
18/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.38100	1.36800	0.94135	0.00000	0.0000	0
18/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48000	0.51400	7.08333	0.00000	0.0000	0
18/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.35300	1.33800	1.10865	0.00000	0.0000	0
18/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50200	0.53400	6.37450	0.00000	0.0000	0
18/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.41000	1.39800	0.85106	0.00000	0.0000	0
18/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.45900	0.49400	7.62527	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.16360	7.14050	0.32246	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.30200	0.28300	6.29139	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03800	0.04300	13.15789	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.26200	0.24400	6.87023	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04800	0.05400	12.50000	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.34400	0.32500	5.52326	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.25110	7.22750	0.32547	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.21200	0.19900	6.13208	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.21100	0.22200	5.21327	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19200	0.17900	6.77083	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.24100	0.25200	4.56432	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.23900	0.22100	7.53138	0.00000	0.0000	0
18/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.18800	0.19400	3.19149	0.00000	0.0000	0
18/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.71120	7.73690	0.33328	7.75000	7.7500	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
18/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.63800	0.66000	3.44828	0.00000	0.0000	0
18/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
18/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.59300	0.61400	3.54132	0.00000	0.0000	0
18/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	0
18/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.68400	0.70600	3.21637	0.00000	0.0000	0
18/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
18/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.82750	7.85440	0.34366	0.00000	0.0000	0
18/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.40400	0.41800	3.46535	0.00000	0.0000	0
18/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.22700	0.21400	5.72687	0.00000	0.0000	0
18/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.37500	0.39000	4.00000	0.00000	0.0000	0
18/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.24800	0.23600	4.83871	0.00000	0.0000	0
18/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.43300	0.44800	3.46420	0.00000	0.0000	0
18/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.20600	0.19400	5.82524	0.00000	0.0000	0
18/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,997.12000	14,007.00000	0.07059	0.00000	0.0000	0
18/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	497.10000	507.00000	1.99155	0.00000	0.0000	0
18/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	497.10000	507.00000	1.99155	0.00000	0.0000	0
18/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	497.10000	507.00000	1.99155	0.00000	0.0000	0
18/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05930	1.06580	0.61361	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02700	0.03010	11.48148	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01770	0.01430	19.20904	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01030	0.01120	8.73786	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05100	0.04540	10.98039	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06250	0.06800	8.80000	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00320	0.00220	31.25000	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07920	1.08500	0.53744	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03300	0.03480	5.45455	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05380	0.04980	7.43494	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02020	0.02110	4.45545	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09100	0.08610	5.38462	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05480	0.05800	5.83942	0.00000	0.0000	0
18/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02560	0.02300	10.15625	0.00000	0.0000	0

**Future Open Interest**

**701,476**

**Option Open Interest**

**111,925**

**Total**

**813,401**