



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 19/04/2011

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
19/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.94450	6.88840	0.80783	6.91050	6.8660	413,456
19/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53300	0.58300	9.38086	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	800
19/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.57800	0.62900	8.82353	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	7,200
19/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.48800	0.53700	10.04098	0.00000	0.0000	1,000
19/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30300	0.26000	14.19142	0.00000	0.0000	650
19/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05900	0.07200	22.03390	0.00000	0.0000	300
19/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.31800	0.36100	13.52201	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.06200	0.04900	20.96774	0.00000	0.0000	1,690
19/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.20900	0.24500	17.22488	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.10300	0.08300	19.41748	0.00000	0.0000	6,000
19/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.06000	1.11500	5.18868	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	500
19/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.86400	0.91800	6.25000	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	1,000
19/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.35900	0.40400	12.53482	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.05300	0.04200	20.75472	0.00000	0.0000	1,000
19/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.04400	0.03500	20.45455	0.00000	0.0000	250
19/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.40000	0.44700	11.75000	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.24300	0.28200	16.04938	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.08700	0.07000	19.54023	0.00000	0.0000	100
19/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.17600	0.21000	19.31818	0.00000	0.0000	3,000
19/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.12000	0.09800	18.33333	0.00000	0.0000	19,330
19/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.44300	0.49100	10.83521	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	5,500
19/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.14700	0.17700	20.40816	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.14100	0.11500	18.43972	0.00000	0.0000	100
19/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34200	0.29700	13.15789	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04800	0.05900	22.91667	0.00000	0.0000	7,450
19/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.19800	0.16200	18.18182	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.10400	0.12400	19.23077	0.00000	0.0000	2,400
19/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.12400	0.14700	18.54839	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
19/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.16800	0.13500	19.64286	0.00000	0.0000	2,650
19/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.46900	0.41900	10.66098	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	100
19/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.08700	0.10400	19.54023	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.23100	0.19200	16.88312	0.00000	0.0000	100
19/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.07200	0.08700	20.83333	0.00000	0.0000	0
19/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.26600	0.22500	15.41353	0.00000	0.0000	175
19/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.04620	6.98920	0.80895	7.00430	6.9800	112,466
19/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.07000	1.12200	4.85981	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06200	0.05700	8.06452	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.11600	1.16800	4.65950	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	3,000
19/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.02400	1.07600	5.07813	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.84400	0.89400	5.92417	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.09000	0.08300	7.77778	0.00000	0.0000	2,800
19/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.15700	0.14300	8.91720	0.00000	0.0000	5,000
19/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.51100	0.55400	8.41487	0.00000	0.0000	2,800
19/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.40300	0.36700	8.93300	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.15700	0.17800	13.37580	0.00000	0.0000	10,000
19/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.34300	0.31000	9.62099	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.19700	0.22100	12.18274	0.00000	0.0000	10,000
19/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.55000	0.59400	8.00000	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.14600	0.13300	8.90411	0.00000	0.0000	10,000
19/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.67200	0.71900	6.99405	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11800	0.10800	8.47458	0.00000	0.0000	200
19/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.46900	0.43000	8.31557	0.00000	0.0000	0
19/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12300	0.14100	14.63415	0.00000	0.0000	5,000
19/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.14540	7.08720	0.81451	0.00000	0.0000	11,931
19/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.27600	0.25500	7.60870	0.00000	0.0000	0
19/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.48100	0.51800	7.69231	0.00000	0.0000	0
19/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.26100	0.24100	7.66284	0.00000	0.0000	0
19/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.51600	0.55400	7.36434	0.00000	0.0000	0
19/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.29200	0.27000	7.53425	0.00000	0.0000	0
19/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.44700	0.48300	8.05369	0.00000	0.0000	0
19/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.25030	7.19100	0.81790	0.00000	0.0000	888
19/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.52900	0.49400	6.61626	0.00000	0.0000	0
19/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.31500	0.33900	7.61905	0.00000	0.0000	0
19/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.50300	0.46800	6.95825	0.00000	0.0000	0
19/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.33900	0.36300	7.07965	0.00000	0.0000	0
19/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.55600	0.52000	6.47482	0.00000	0.0000	0
19/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.29200	0.31500	7.87671	0.00000	0.0000	0
19/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.54900	0.51200	6.73953	0.00000	0.0000	0
19/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.29900	0.32100	7.35786	0.00000	0.0000	1,000
19/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.21590	9.16120	0.59354	0.00000	0.0000	0

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19/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.43900	1.41100	1.94580	0.00000	0.0000	0
19/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.42300	1.45000	1.89740	0.00000	0.0000	0
19/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.42200	1.39400	1.96906	0.00000	0.0000	0
19/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45600	1.48300	1.85440	0.00000	0.0000	0
19/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.45600	1.42800	1.92308	0.00000	0.0000	0
19/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.39000	1.41700	1.94245	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.94450	6.88840	0.80783	0.00000	0.0000	284
19/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.10265	0.08274	19.39601	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.20815	0.24434	17.38650	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.08720	0.06982	19.93119	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.24270	0.28142	15.95385	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.12046	0.09778	18.82783	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.17596	0.20938	18.99295	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.03745	0.02921	22.00267	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.44295	0.49081	10.80483	0.00000	0.0000	60
19/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.04620	6.98920	0.80895	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.24472	0.22257	9.05116	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.29852	0.33337	11.67426	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.22694	0.20640	9.05085	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.33074	0.36720	11.02376	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.26392	0.24008	9.03304	0.00000	0.0000	0
19/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.26772	0.30088	12.38608	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.24650	11.23660	0.08803	11.22500	11.1835	26,987
19/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.66700	0.67300	0.89955	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.05600	0.05300	5.35714	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.71000	0.71600	0.84507	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.62400	0.63000	0.96154	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.55600	0.54700	1.61871	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	10
19/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.35200	0.35600	1.13636	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.14800	0.14300	3.37838	0.00000	0.0000	10
19/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.12000	0.11500	4.16667	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.42400	0.42800	0.94340	0.00000	0.0000	100
19/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	0
19/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.75500	0.76100	0.79470	0.00000	0.0000	100
19/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.39490	11.38430	0.09302	11.34000	11.3400	29,945
19/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.37200	0.36800	1.07527	0.00000	0.0000	0
19/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.47700	0.48400	1.46751	0.00000	0.0000	0
19/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.35400	0.35000	1.12994	0.00000	0.0000	0
19/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.50900	0.51600	1.37525	0.00000	0.0000	0
19/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.39200	0.38700	1.27551	0.00000	0.0000	0
19/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.44700	0.45300	1.34228	0.00000	0.0000	0
19/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.31900	0.31600	0.94044	0.00000	0.0000	0

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19/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.57400	0.58200	1.39373	0.00000	0.0000	100
19/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.20100	0.19900	0.99502	0.00000	0.0000	0
19/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.90600	0.91500	0.99338	0.00000	0.0000	200
19/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.53600	11.52420	0.10229	0.00000	0.0000	993
19/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.49700	0.49100	1.20724	0.00000	0.0000	0
19/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.61100	0.61700	0.98200	0.00000	0.0000	0
19/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.47800	0.47300	1.04603	0.00000	0.0000	0
19/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.64200	0.64900	1.09034	0.00000	0.0000	0
19/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.51600	0.51000	1.16279	0.00000	0.0000	0
19/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.58000	0.58600	1.03448	0.00000	0.0000	0
19/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.32700	0.32400	0.91743	0.00000	0.0000	0
19/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.99100	1.00000	0.90817	0.00000	0.0000	250
19/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08440	0.08350	1.06635	0.00000	0.0000	647
19/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00191	0.00152	20.41885	0.00000	0.0000	0
19/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00251	0.00302	20.31873	0.00000	0.0000	0
19/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00025	0.00019	24.00000	0.00000	0.0000	0
19/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01085	0.01169	7.74194	0.00000	0.0000	0
19/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00945	0.00857	9.31217	0.00000	0.0000	0
19/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00005	0.00007	40.00000	0.00000	0.0000	0
19/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08570	0.08480	1.05018	0.00000	0.0000	16,271
19/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00700	0.00633	9.57143	0.00000	0.0000	0
19/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00130	0.00153	17.69231	0.00000	0.0000	0
19/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00255	0.00225	11.76471	0.00000	0.0000	0
19/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00685	0.00745	8.75912	0.00000	0.0000	0
19/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01575	0.01487	5.58730	0.00000	0.0000	0
19/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00005	0.00007	40.00000	0.00000	0.0000	0
19/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.85600	9.84690	0.09233	9.82200	9.8010	16,974
19/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.21400	0.20600	3.73832	0.00000	0.0000	0
19/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.15800	0.15900	0.63291	0.00000	0.0000	0
19/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.18700	0.17900	4.27807	0.00000	0.0000	0
19/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.18100	0.18200	0.55249	0.00000	0.0000	0
19/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.24400	0.23500	3.68852	0.00000	0.0000	0
19/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.13800	0.13800	0.00000	0.00000	0.0000	0
19/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.97150	9.96260	0.08925	0.00000	0.0000	51,077
19/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.52000	0.51200	1.53846	0.00000	0.0000	0
19/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19900	0.19900	0.00000	0.00000	0.0000	0
19/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.48900	0.48100	1.63599	0.00000	0.0000	0
19/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21800	0.21800	0.00000	0.00000	0.0000	0
19/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.55300	0.54400	1.62749	0.00000	0.0000	0
19/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18200	0.18100	0.54945	0.00000	0.0000	0
19/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.08060	10.06940	0.11110	0.00000	0.0000	2,000
19/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.59500	0.58400	1.84874	0.00000	0.0000	0
19/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.31400	0.31500	0.31847	0.00000	0.0000	0
19/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.56700	0.55600	1.94004	0.00000	0.0000	0
19/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.33600	0.33700	0.29762	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
19/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.62400	0.61300	1.76282	0.00000	0.0000	0
19/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.29300	0.29400	0.34130	0.00000	0.0000	0
19/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.22020	7.18980	0.42104	0.00000	0.0000	12,696
19/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.57600	0.54600	5.20833	0.00000	0.0000	0
19/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
19/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.52800	0.49800	5.68182	0.00000	0.0000	0
19/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
19/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.62400	0.59400	4.80769	0.00000	0.0000	0
19/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.23660	7.20600	0.42285	0.00000	0.0000	8,820
19/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.62200	0.59300	4.66238	0.00000	0.0000	0
19/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
19/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.57900	0.55100	4.83592	0.00000	0.0000	0
19/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
19/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.66600	0.63700	4.35435	0.00000	0.0000	0
19/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
19/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.25570	7.22380	0.43965	0.00000	0.0000	150
19/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.67600	0.64900	3.99408	0.00000	0.0000	0
19/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.07000	0.07500	7.14286	0.00000	0.0000	0
19/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.63700	0.59400	6.75039	0.00000	0.0000	0
19/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.08100	0.07000	13.58025	0.00000	0.0000	0
19/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.71600	0.68900	3.77095	0.00000	0.0000	0
19/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.06000	0.06500	8.33333	0.00000	0.0000	0
19/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.15410	8.13890	0.18641	0.00000	0.0000	0
19/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.36800	1.35200	1.16959	0.00000	0.0000	0
19/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.51400	0.51300	0.19455	0.00000	0.0000	0
19/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.33800	1.32200	1.19581	0.00000	0.0000	0
19/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.53400	0.53300	0.18727	0.00000	0.0000	0
19/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.39800	1.38200	1.14449	0.00000	0.0000	0
19/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.49400	0.49300	0.20243	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.14050	7.18660	0.64561	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.28300	0.32200	13.78092	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04300	0.03500	18.60465	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.24400	0.28100	15.16393	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.05400	0.04400	18.51852	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.32500	0.36400	12.00000	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.22750	7.27270	0.62539	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.19900	0.22100	11.05528	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.22200	0.19800	10.81081	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.17900	0.19900	11.17318	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.25200	0.22600	10.31746	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.22100	0.24900	12.66968	0.00000	0.0000	0
19/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.19400	0.17600	9.27835	0.00000	0.0000	0
19/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.73690	7.67380	0.81557	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
19/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.66000	0.60000	9.09091	0.00000	0.0000	0
19/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
19/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.61400	0.55500	9.60912	0.00000	0.0000	0
19/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
19/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.70600	0.64600	8.49858	0.00000	0.0000	0
19/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
19/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.85440	7.78930	0.82883	0.00000	0.0000	0
19/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.41800	0.37800	9.56938	0.00000	0.0000	0
19/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.21400	0.23900	11.68224	0.00000	0.0000	0
19/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.39000	0.35100	10.00000	0.00000	0.0000	0
19/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.23600	0.26200	11.01695	0.00000	0.0000	0
19/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.44800	0.40600	9.37500	0.00000	0.0000	0
19/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.19400	0.21700	11.85567	0.00000	0.0000	0
19/04/2011	RAIN 2011/06/13			Foreign Exchange Future	14,007.00000	13,938.42000	0.48961	0.00000	0.0000	0
19/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	507.00000	438.40000	13.53057	0.00000	0.0000	0
19/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	507.00000	438.40000	13.53057	0.00000	0.0000	0
19/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	507.00000	438.40000	13.53057	0.00000	0.0000	0
19/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06580	1.05670	0.85382	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03010	0.02490	17.27575	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01430	0.01820	27.27273	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01120	0.00900	19.64286	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04540	0.05230	15.19824	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06800	0.05990	11.91176	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00220	0.00320	45.45455	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08500	1.07620	0.81106	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03480	0.03130	10.05747	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04980	0.05510	10.64257	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02110	0.01890	10.42654	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08610	0.09270	7.66551	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05800	0.05250	9.48276	0.00000	0.0000	0
19/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02300	0.02630	14.34783	0.00000	0.0000	0

Future Open Interest

706,485

Option Open Interest

111,925

Total

818,410