



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/04/2011

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
28/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.74210	6.66060	1.20882	6.67090	6.6211	415,573
28/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.71700	0.79400	10.73919	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	800
28/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.76500	0.84300	10.19608	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	7,200
28/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.66900	0.74600	11.50972	0.00000	0.0000	1,000
28/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.15200	0.10600	30.26316	0.00000	0.0000	650
28/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11000	0.14500	31.81818	0.00000	0.0000	300
28/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.48100	0.55400	15.17672	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.02300	0.01500	34.78261	0.00000	0.0000	1,690
28/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.34900	0.41600	19.19771	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.04100	0.02700	34.14634	0.00000	0.0000	6,000
28/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.25900	1.34000	6.43368	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
28/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.06000	1.14100	7.64151	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
28/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.52700	0.60100	14.04175	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	1,000
28/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	250
28/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.57400	0.64900	13.06620	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.39200	0.46100	17.60204	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.03400	0.02200	35.29412	0.00000	0.0000	100
28/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.30800	0.37200	20.77922	0.00000	0.0000	3,000
28/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.05000	0.03300	34.00000	0.00000	0.0000	19,330
28/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.62100	0.69700	12.23833	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	5,500
28/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.26800	0.32900	22.76119	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.06000	0.04000	33.33333	0.00000	0.0000	100
28/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.18300	0.12700	30.60109	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.09100	0.11600	27.47253	0.00000	0.0000	7,450
28/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.08700	0.06000	31.03448	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.19500	0.24900	27.69231	0.00000	0.0000	2,400
28/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.23000	0.28800	25.21739	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
28/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.07200	0.04900	31.94444	0.00000	0.0000	2,650
28/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.29000	0.22300	23.10345	0.00000	0.0000	3,000
28/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.04800	0.06200	29.16667	0.00000	0.0000	100
28/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.16200	0.21200	30.86420	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.10400	0.07300	29.80769	0.00000	0.0000	100
28/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.13200	0.17700	34.09091	0.00000	0.0000	0
28/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.12400	0.08800	29.03226	0.00000	0.0000	175
28/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.84120	6.75780	1.21908	6.76800	6.7193	118,757
28/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.25400	1.33100	6.14035	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.30200	1.37900	5.91398	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	3,000
28/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.20700	1.28300	6.29660	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.02000	1.09400	7.25490	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.06100	0.05200	14.75410	0.00000	0.0000	2,800
28/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.10500	0.09000	14.28571	0.00000	0.0000	5,000
28/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.66400	0.73200	10.24096	0.00000	0.0000	2,800
28/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.27100	0.23000	15.12915	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.23000	0.27200	18.26087	0.00000	0.0000	10,000
28/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.22700	0.19500	14.09692	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.28600	0.33700	17.83217	0.00000	0.0000	10,000
28/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.70700	0.77600	9.75955	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09800	0.08400	14.28571	0.00000	0.0000	10,000
28/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.83800	0.91000	8.59189	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.07900	0.06800	13.92405	0.00000	0.0000	200
28/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32600	0.27500	15.64417	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.18500	0.21700	17.29730	0.00000	0.0000	5,000
28/04/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.17200	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.00000	0.33000	100.00000	0.00000	0.0000	6,060
28/04/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.00000	0.48400	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.00000	0.14200	100.00000	0.00000	0.0000	6,060
28/04/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.00000	3.04500	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00300	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.93720	6.85250	1.22095	6.86190	6.8190	12,356
28/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.20500	0.18300	10.73171	0.00000	0.0000	0
28/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.61800	0.68100	10.19417	0.00000	0.0000	0
28/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.19400	0.17400	10.30928	0.00000	0.0000	0
28/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.65700	0.72200	9.89346	0.00000	0.0000	0
28/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.21700	0.19400	10.59908	0.00000	0.0000	0
28/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.58000	0.64200	10.68966	0.00000	0.0000	0
28/04/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.24200	0.27600	14.04959	0.00000	0.0000	0
28/04/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.42900	0.37800	11.88811	0.00000	0.0000	5,925
28/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.03820	6.95310	1.20912	0.00000	0.0000	1,240
28/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.40400	0.36600	9.40594	0.00000	0.0000	0

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28/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.40200	0.44900	11.69154	0.00000	0.0000	0
28/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.38400	0.34900	9.11458	0.00000	0.0000	0
28/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.43200	0.48200	11.57407	0.00000	0.0000	0
28/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.42800	0.38500	10.04673	0.00000	0.0000	0
28/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.37600	0.41800	11.17021	0.00000	0.0000	0
28/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.42100	0.37900	9.97625	0.00000	0.0000	0
28/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.38300	0.42600	11.22715	0.00000	0.0000	1,000
28/04/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.20000	7.19080	0.12778	0.00000	0.0000	0
28/04/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.00000	0.53100	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.00000	0.54000	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.00000	0.51300	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.00000	0.57200	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.00000	0.55300	100.00000	0.00000	0.0000	13,000
28/04/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.00000	0.51200	100.00000	0.00000	0.0000	0
28/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.02320	8.94720	0.84227	0.00000	0.0000	0
28/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.33700	1.29800	2.91698	0.00000	0.0000	0
28/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51400	1.55100	2.44386	0.00000	0.0000	0
28/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.32100	1.28200	2.95231	0.00000	0.0000	0
28/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54800	1.58500	2.39018	0.00000	0.0000	0
28/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.35300	1.31300	2.95639	0.00000	0.0000	0
28/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.48000	1.51600	2.43243	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.74210	6.66060	1.20882	0.00000	0.0000	284
28/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.04090	0.02682	34.42543	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.34880	0.41622	19.32913	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.03371	0.02189	35.06378	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.39161	0.46129	17.79321	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.04956	0.03284	33.73688	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.30746	0.37224	21.06941	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01280	0.00803	37.26563	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.62070	0.69743	12.36185	0.00000	0.0000	60
28/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.84120	6.75780	1.21908	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.16562	0.14179	14.38836	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.42442	0.48399	14.03563	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.15320	0.13110	14.42559	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.46200	0.52330	13.26840	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.17917	0.15346	14.34950	0.00000	0.0000	0
28/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.38797	0.44566	14.86971	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.08520	11.08030	0.04420	11.04650	11.0465	22,107
28/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.79700	0.79900	0.25094	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.84300	0.84500	0.23725	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.75100	0.75300	0.26631	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.41700	0.40900	1.91847	0.00000	0.0000	0

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28/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	10
28/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.45100	0.44900	0.44346	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.08600	0.07900	8.13953	0.00000	0.0000	10
28/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.53200	0.53200	0.00000	0.00000	0.0000	100
28/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
28/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.89000	0.89200	0.22472	0.00000	0.0000	100
28/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.23170	11.22610	0.04986	0.00000	0.0000	29,925
28/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.29600	0.29100	1.68919	0.00000	0.0000	0
28/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.56400	0.56500	0.17730	0.00000	0.0000	0
28/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.28100	0.27500	2.13523	0.00000	0.0000	0
28/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.59900	0.59900	0.00000	0.00000	0.0000	0
28/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.31200	0.30700	1.60256	0.00000	0.0000	0
28/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.53000	0.53100	0.18868	0.00000	0.0000	0
28/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.25200	0.24600	2.38095	0.00000	0.0000	3,455
28/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.67000	0.67000	0.00000	0.00000	0.0000	100
28/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15600	0.15100	3.20513	0.00000	0.0000	0
28/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.02400	1.02500	0.09766	0.00000	0.0000	200
28/04/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.00000	0.28300	100.00000	0.00000	0.0000	0
28/04/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.00000	0.50900	100.00000	0.00000	0.0000	3,455
28/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.37140	11.36500	0.05628	11.37530	11.3703	993
28/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.42100	0.41500	1.42518	0.00000	0.0000	0
28/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.70000	0.70000	0.00000	0.00000	0.0000	0
28/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.40500	0.39900	1.48148	0.00000	0.0000	0
28/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.73400	0.73400	0.00000	0.00000	0.0000	0
28/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.43800	0.43200	1.36986	0.00000	0.0000	0
28/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.66700	0.66700	0.00000	0.00000	0.0000	0
28/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.27500	0.27000	1.81818	0.00000	0.0000	0
28/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.10400	1.10500	0.09058	0.00000	0.0000	250
28/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08250	0.08170	0.96970	0.00000	0.0000	647
28/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00119	0.00093	21.84874	0.00000	0.0000	0
28/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00369	0.00423	14.63415	0.00000	0.0000	0
28/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00011	0.00007	36.36364	0.00000	0.0000	0
28/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01261	0.01337	6.02696	0.00000	0.0000	0
28/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00764	0.00688	9.94764	0.00000	0.0000	0
28/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00014	0.00018	28.57143	0.00000	0.0000	0
28/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08380	0.08300	0.95465	0.00000	0.0000	16,271
28/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00561	0.00509	9.26916	0.00000	0.0000	0
28/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00181	0.00209	15.46961	0.00000	0.0000	0
28/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00192	0.00172	10.41667	0.00000	0.0000	0
28/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00812	0.00872	7.38916	0.00000	0.0000	0
28/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01388	0.01308	5.76369	0.00000	0.0000	0
28/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
28/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.85150	9.85930	0.07918	9.84150	9.8240	16,889
28/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.19500	0.19400	0.51282	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
28/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.14400	0.13500	6.25000	0.00000	0.0000	0
28/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.16700	0.16600	0.59880	0.00000	0.0000	0
28/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.16600	0.15700	5.42169	0.00000	0.0000	0
28/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22500	0.22500	0.00000	0.00000	0.0000	0
28/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.12400	0.11600	6.45161	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.96790	9.97300	0.05116	0.00000	0.0000	51,077
28/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.50900	0.51100	0.39293	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19100	0.18800	1.57068	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.47700	0.47900	0.41929	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20900	0.20600	1.43541	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.54200	0.54400	0.36900	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.17400	0.17100	1.72414	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.00000	0.24600	100.00000	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.41900	100.00000	0.00000	0.0000	3,590
28/04/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.00000	0.62100	100.00000	0.00000	0.0000	0
28/04/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.00000	0.19400	100.00000	0.00000	0.0000	3,590
28/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.07680	10.07990	0.03076	0.00000	0.0000	2,000
28/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58200	0.58500	0.51546	0.00000	0.0000	0
28/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30500	0.30500	0.00000	0.00000	0.0000	0
28/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.55300	0.55600	0.54250	0.00000	0.0000	0
28/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32600	0.32600	0.00000	0.00000	0.0000	0
28/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.61200	0.61400	0.32680	0.00000	0.0000	0
28/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28500	0.28400	0.35088	0.00000	0.0000	0
28/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.21560	7.23010	0.20095	7.21500	7.2150	12,686
28/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.56900	0.58200	2.28471	0.00000	0.0000	0
28/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.52000	0.53400	2.69231	0.00000	0.0000	0
28/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
28/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.61800	0.63200	2.26537	0.00000	0.0000	0
28/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.23180	7.24510	0.18391	0.00000	0.0000	8,820
28/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.61400	0.62600	1.95440	0.00000	0.0000	0
28/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
28/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.57000	0.58200	2.10526	0.00000	0.0000	0
28/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
28/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.65800	0.67000	1.82371	0.00000	0.0000	0
28/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
28/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.24990	7.26040	0.14483	0.00000	0.0000	150
28/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.66800	0.67600	1.19760	0.00000	0.0000	0
28/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	0
28/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.61300	0.63600	3.75204	0.00000	0.0000	0
28/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06300	0.07600	20.63492	0.00000	0.0000	0
28/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.70900	0.71700	1.12835	0.00000	0.0000	0
28/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
28/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.21280	8.21330	0.00609	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
28/04/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.40100	1.40400	0.21413	0.00000	0.0000	0
28/04/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48800	0.49100	0.61475	0.00000	0.0000	0
28/04/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.37100	1.37400	0.21882	0.00000	0.0000	0
28/04/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50800	0.51100	0.59055	0.00000	0.0000	0
28/04/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.43200	1.43500	0.20950	0.00000	0.0000	0
28/04/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46900	0.47200	0.63966	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.07880	7.00580	1.03125	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.22400	0.16800	25.00000	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04500	0.06200	37.77778	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.18600	0.13500	27.41935	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.05700	0.07900	38.59649	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.26400	0.20500	22.34848	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03500	0.04900	40.00000	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.16370	7.08980	1.03159	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.16900	0.14100	16.56805	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.25500	0.30100	18.03922	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.15200	0.12600	17.10526	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.28800	0.33600	16.66667	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.18900	0.15700	16.93122	0.00000	0.0000	0
28/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22500	0.26700	18.66667	0.00000	0.0000	0
28/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.66950	7.63150	0.49547	0.00000	0.0000	900
28/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.58600	0.55000	6.14334	0.00000	0.0000	0
28/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
28/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.54000	0.50500	6.48148	0.00000	0.0000	0
28/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
28/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.63300	0.59700	5.68720	0.00000	0.0000	0
28/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
28/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.78590	7.74620	0.50990	0.00000	0.0000	0
28/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.35500	0.33500	5.63380	0.00000	0.0000	0
28/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.21900	0.23900	9.13242	0.00000	0.0000	0
28/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.32900	0.30900	6.07903	0.00000	0.0000	0
28/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.24300	0.26300	8.23045	0.00000	0.0000	0
28/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.38300	0.36100	5.74413	0.00000	0.0000	0
28/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.19700	0.21500	9.13706	0.00000	0.0000	0
28/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,796.45000	13,734.09000	0.45200	0.00000	0.0000	0
28/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	296.50000	234.10000	21.04553	0.00000	0.0000	0
28/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
28/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	296.40000	234.10000	21.01889	0.00000	0.0000	0
28/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	296.50000	234.10000	21.04553	0.00000	0.0000	0
28/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03480	1.02610	0.84074	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01320	0.01010	23.48485	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02840	0.03400	19.71831	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00400	0.00280	30.00000	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
28/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06920	0.07670	10.83815	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04020	0.03320	17.41294	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00540	0.00710	31.48148	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05470	1.04640	0.78695	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02280	0.02060	9.64912	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06810	0.07420	8.95742	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01350	0.01210	10.37037	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10880	0.11570	6.34191	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03960	0.03580	9.59596	0.00000	0.0000	0
28/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03490	0.03940	12.89398	0.00000	0.0000	0

Future Open Interest

710,675

Option Open Interest

160,060

Total

870,735