



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/04/2011

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
20/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.88840	6.83150	0.82603	6.84500	6.8159	407,617
20/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.58300	0.63600	9.09091	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	800
20/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.62900	0.68300	8.58506	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	7,200
20/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.53700	0.58900	9.68343	0.00000	0.0000	1,000
20/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.26000	0.22100	15.00000	0.00000	0.0000	650
20/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07200	0.09000	25.00000	0.00000	0.0000	300
20/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.36100	0.41000	13.57341	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04900	0.04100	16.32653	0.00000	0.0000	1,690
20/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.24500	0.28800	17.55102	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.08300	0.06900	16.86747	0.00000	0.0000	6,000
20/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.11500	1.17200	5.11211	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	500
20/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.91800	0.97400	6.10022	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	1,000
20/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.40400	0.45300	12.12871	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.04200	0.03400	19.04762	0.00000	0.0000	1,000
20/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	250
20/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.44700	0.49800	11.40940	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.28200	0.32700	15.95745	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.07000	0.05800	17.14286	0.00000	0.0000	100
20/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.21000	0.25000	19.04762	0.00000	0.0000	3,000
20/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.09800	0.08100	17.34694	0.00000	0.0000	19,330
20/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.49100	0.54300	10.59063	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	5,500
20/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.17700	0.21500	21.46893	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.11500	0.09600	16.52174	0.00000	0.0000	100
20/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.29700	0.25500	14.14141	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05900	0.07400	25.42373	0.00000	0.0000	7,450
20/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.16200	0.13300	17.90123	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.12400	0.15200	22.58065	0.00000	0.0000	2,400
20/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.14700	0.18200	23.80952	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
20/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.13500	0.11300	16.29630	0.00000	0.0000	2,650
20/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.41900	0.37100	11.45585	0.00000	0.0000	3,000
20/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.03100	0.04000	29.03226	0.00000	0.0000	100
20/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.10400	0.12800	23.07692	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.19200	0.15900	17.18750	0.00000	0.0000	100
20/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.08700	0.10800	24.13793	0.00000	0.0000	0
20/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.22500	0.18900	16.00000	0.00000	0.0000	175
20/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.98920	6.92980	0.84988	6.94050	6.9229	111,920
20/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06100	0.05700	6.55738	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.12200	1.17700	4.90196	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.16800	1.22400	4.79452	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	3,000
20/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.07600	1.13000	5.01859	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.89400	0.94600	5.81655	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	2,800
20/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.14300	0.13000	9.09091	0.00000	0.0000	5,000
20/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.55400	0.60000	8.30325	0.00000	0.0000	2,800
20/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.36700	0.32900	10.35422	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17800	0.19900	11.79775	0.00000	0.0000	10,000
20/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.31000	0.27500	11.29032	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.22100	0.24500	10.85973	0.00000	0.0000	10,000
20/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.59400	0.64200	8.08081	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.13300	0.12200	8.27068	0.00000	0.0000	10,000
20/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.71900	0.76900	6.95410	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.10800	0.09900	8.33333	0.00000	0.0000	200
20/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43000	0.38900	9.53488	0.00000	0.0000	0
20/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14100	0.15900	12.76596	0.00000	0.0000	5,000
20/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.08720	7.02670	0.85365	7.03450	7.0345	12,031
20/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.25500	0.23800	6.66667	0.00000	0.0000	0
20/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.51800	0.56100	8.30116	0.00000	0.0000	0
20/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.24100	0.22600	6.22407	0.00000	0.0000	0
20/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.55400	0.59900	8.12274	0.00000	0.0000	0
20/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.27000	0.25200	6.66667	0.00000	0.0000	0
20/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.48300	0.52500	8.69565	0.00000	0.0000	0
20/04/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00000	0.21300	100.00000	0.00000	0.0000	0
20/04/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.00000	0.49000	100.00000	0.00000	0.0000	5,925
20/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.19100	7.13030	0.84411	7.13790	7.1133	1,240
20/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.49400	0.46000	6.88259	0.00000	0.0000	0
20/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33900	0.36600	7.96460	0.00000	0.0000	0
20/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.46800	0.43600	6.83761	0.00000	0.0000	0
20/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.36300	0.39200	7.98898	0.00000	0.0000	0
20/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.52000	0.48500	6.73077	0.00000	0.0000	0
20/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.31500	0.34100	8.25397	0.00000	0.0000	0
20/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.51200	0.47800	6.64063	0.00000	0.0000	0

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20/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.32100	0.34800	8.41121	0.00000	0.0000	1,000
20/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.16120	9.10580	0.60472	0.00000	0.0000	0
20/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.41100	1.38200	2.05528	0.00000	0.0000	0
20/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45000	1.47600	1.79310	0.00000	0.0000	0
20/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.39400	1.36500	2.08034	0.00000	0.0000	0
20/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48300	1.50900	1.75320	0.00000	0.0000	0
20/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.42800	1.39900	2.03081	0.00000	0.0000	0
20/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41700	1.44300	1.83486	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.88840	6.83150	0.82603	0.00000	0.0000	284
20/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.08274	0.06850	17.21054	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.24434	0.28700	17.45928	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.06982	0.05768	17.38757	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.28142	0.32618	15.90505	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.09778	0.08119	16.96666	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.20938	0.24969	19.25208	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02921	0.02402	17.76789	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.49081	0.54252	10.53565	0.00000	0.0000	60
20/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.98920	6.92980	0.84988	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.22257	0.20268	8.93651	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.33337	0.37288	11.85170	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.20640	0.18803	8.90019	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.36720	0.40823	11.17375	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.24008	0.21857	8.95951	0.00000	0.0000	0
20/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.30088	0.33877	12.59306	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.23660	11.20440	0.28656	0.00000	0.0000	26,487
20/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.67300	0.70000	4.01189	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.05300	0.04800	9.43396	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.71600	0.74400	3.91061	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.63000	0.65600	4.12698	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.54700	0.52000	4.93601	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	10
20/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.35600	0.37700	5.89888	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.14300	0.13100	8.39161	0.00000	0.0000	10
20/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.11500	0.10500	8.69565	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.42800	0.45100	5.37383	0.00000	0.0000	100
20/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
20/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.76100	0.78900	3.67937	0.00000	0.0000	100
20/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.38430	11.35000	0.30129	11.32450	11.3245	29,925
20/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.36800	0.35100	4.61957	0.00000	0.0000	0
20/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.48400	0.50100	3.51240	0.00000	0.0000	0
20/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.35000	0.33400	4.57143	0.00000	0.0000	0
20/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.51600	0.53400	3.48837	0.00000	0.0000	0
20/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.38700	0.37000	4.39276	0.00000	0.0000	0

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20/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45300	0.47000	3.75276	0.00000	0.0000	0
20/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.31600	0.30100	4.74684	0.00000	0.0000	0
20/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.58200	0.60100	3.26460	0.00000	0.0000	100
20/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.19900	0.19000	4.52261	0.00000	0.0000	0
20/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.91500	0.94000	2.73224	0.00000	0.0000	200
20/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.52420	11.49020	0.29503	0.00000	0.0000	993
20/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.49100	0.47500	3.25866	0.00000	0.0000	0
20/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.61700	0.63500	2.91734	0.00000	0.0000	0
20/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.47300	0.45700	3.38266	0.00000	0.0000	0
20/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.64900	0.66700	2.77350	0.00000	0.0000	0
20/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.51000	0.49400	3.13725	0.00000	0.0000	0
20/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.58600	0.60400	3.07167	0.00000	0.0000	0
20/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.32400	0.31300	3.39506	0.00000	0.0000	0
20/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.00000	1.02300	2.30000	0.00000	0.0000	250
20/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08350	0.08290	0.71856	0.00000	0.0000	647
20/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00152	0.00132	13.15789	0.00000	0.0000	0
20/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00302	0.00342	13.24503	0.00000	0.0000	0
20/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00019	0.00016	15.78947	0.00000	0.0000	0
20/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01169	0.01226	4.87596	0.00000	0.0000	0
20/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00857	0.00799	6.76779	0.00000	0.0000	0
20/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00007	0.00009	28.57143	0.00000	0.0000	0
20/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08480	0.08410	0.82547	0.00000	0.0000	16,271
20/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00633	0.00585	7.58294	0.00000	0.0000	0
20/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00153	0.00175	14.37908	0.00000	0.0000	0
20/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00225	0.00206	8.44444	0.00000	0.0000	0
20/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00745	0.00796	6.84564	0.00000	0.0000	0
20/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01487	0.01418	4.64022	0.00000	0.0000	0
20/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00007	0.00008	14.28571	0.00000	0.0000	0
20/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.84690	9.90040	0.54332	9.90800	9.8600	16,888
20/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20600	0.23900	16.01942	0.00000	0.0000	0
20/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.15900	0.13900	12.57862	0.00000	0.0000	0
20/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.17900	0.20900	16.75978	0.00000	0.0000	0
20/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.18200	0.15900	12.63736	0.00000	0.0000	0
20/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.23500	0.27000	14.89362	0.00000	0.0000	0
20/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.13800	0.12000	13.04348	0.00000	0.0000	0
20/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.96260	10.01350	0.51091	10.02450	10.0245	51,077
20/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.51200	0.55000	7.42188	0.00000	0.0000	0
20/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19900	0.18700	6.03015	0.00000	0.0000	0
20/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.48100	0.51800	7.69231	0.00000	0.0000	0
20/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21800	0.20500	5.96330	0.00000	0.0000	0
20/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.54400	0.58300	7.16912	0.00000	0.0000	0
20/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18100	0.17000	6.07735	0.00000	0.0000	0
20/04/2011	€ / R 2011/12/19			Foreign Exchange Future	10.06940	10.12060	0.50847	0.00000	0.0000	2,000
20/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58400	0.62000	6.16438	0.00000	0.0000	0
20/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.31500	0.29900	5.07937	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
20/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.55600	0.59100	6.29496	0.00000	0.0000	0
20/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.33700	0.32000	5.04451	0.00000	0.0000	0
20/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.61300	0.64900	5.87276	0.00000	0.0000	0
20/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.29400	0.27800	5.44218	0.00000	0.0000	0
20/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.18980	7.24860	0.81783	7.22200	7.2220	12,696
20/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.54600	0.60200	10.25641	0.00000	0.0000	0
20/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
20/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.49800	0.55300	11.04418	0.00000	0.0000	0
20/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
20/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.59400	0.65100	9.59596	0.00000	0.0000	0
20/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
20/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.20600	7.26230	0.78129	0.00000	0.0000	8,820
20/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.59300	0.64300	8.43170	0.00000	0.0000	0
20/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
20/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.55100	0.59900	8.71143	0.00000	0.0000	0
20/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	0
20/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.63700	0.68700	7.84929	0.00000	0.0000	0
20/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
20/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.22380	7.27920	0.76691	0.00000	0.0000	150
20/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.64900	0.69500	7.08783	0.00000	0.0000	0
20/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.07500	0.06600	12.00000	0.00000	0.0000	0
20/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.59400	0.65500	10.26936	0.00000	0.0000	0
20/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.07000	0.07600	8.57143	0.00000	0.0000	0
20/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.68900	0.73600	6.82148	0.00000	0.0000	0
20/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	0
20/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.13890	8.21680	0.95713	0.00000	0.0000	0
20/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.35200	1.40600	3.99408	0.00000	0.0000	0
20/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.51300	0.48900	4.67836	0.00000	0.0000	0
20/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.32200	1.37600	4.08472	0.00000	0.0000	0
20/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.53300	0.50900	4.50281	0.00000	0.0000	0
20/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.38200	1.43700	3.97974	0.00000	0.0000	0
20/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.49300	0.47000	4.66531	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.18660	7.15470	0.44388	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.32200	0.29400	8.69565	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.28100	0.25400	9.60854	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.36400	0.33600	7.69231	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.27270	7.23870	0.46750	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.22100	0.20800	5.88235	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.19800	0.21900	10.60606	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19900	0.18800	5.52764	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.22600	0.24900	10.17699	0.00000	0.0000	0
20/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.24900	0.23400	6.02410	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
20/04/2011	CAD / R 2011/09/19	7.20	P	Foreign Exchange Future	0.17600	0.19500	10.79545	0.00000	0.0000	0
20/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.67380	7.66050	0.17332	0.00000	0.0000	900
20/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.60000	0.58200	3.00000	0.00000	0.0000	0
20/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
20/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.55500	0.53700	3.24324	0.00000	0.0000	0
20/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
20/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.64600	0.62800	2.78638	0.00000	0.0000	0
20/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
20/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.78930	7.77420	0.19386	0.00000	0.0000	0
20/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.37800	0.35800	5.29101	0.00000	0.0000	0
20/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.23900	0.23400	2.09205	0.00000	0.0000	0
20/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.35100	0.33200	5.41311	0.00000	0.0000	0
20/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.26200	0.25800	1.52672	0.00000	0.0000	0
20/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.40600	0.38500	5.17241	0.00000	0.0000	0
20/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.21700	0.21100	2.76498	0.00000	0.0000	0
20/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,938.42000	13,914.23000	0.17355	0.00000	0.0000	0
20/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	438.40000	414.20000	5.52007	0.00000	0.0000	0
20/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	438.40000	414.20000	5.52007	0.00000	0.0000	0
20/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	438.40000	414.20000	5.52007	0.00000	0.0000	0
20/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05670	1.04870	0.75707	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02490	0.02120	14.85944	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01820	0.02250	23.62637	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00900	0.00760	15.55556	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05230	0.05890	12.61950	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05990	0.05320	11.18531	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00320	0.00450	40.62500	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07620	1.06810	0.75265	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03130	0.02850	8.94569	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05510	0.06040	9.61887	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01890	0.01730	8.46561	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09270	0.09920	7.01187	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05250	0.04810	8.38095	0.00000	0.0000	0
20/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02630	0.03000	14.06844	0.00000	0.0000	0

Future Open Interest

699,946

Option Open Interest

120,850

Total

820,796