



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 16/05/2011

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
16/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.02500	6.99450	0.43416	7.06490	6.9946	387,817
16/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.44600	0.47300	6.05381	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	800
16/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.49200	0.52000	5.69106	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	7,200
16/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.40100	0.42700	6.48379	0.00000	0.0000	1,000
16/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.35200	0.32500	7.67045	0.00000	0.0000	450
16/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	300
16/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.23600	0.25600	8.47458	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.06100	0.05000	18.03279	0.00000	0.0000	1,690
16/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.13400	0.14900	11.19403	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.10900	0.09300	14.67890	0.00000	0.0000	6,000
16/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.97700	1.00800	3.17298	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	500
16/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.78000	0.81000	3.84615	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	1,000
16/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.27500	0.29600	7.63636	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.05000	0.04000	20.00000	0.00000	0.0000	1,000
16/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	250
16/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.31500	0.33900	7.61905	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.16500	0.18200	10.30303	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.09000	0.07600	15.55556	0.00000	0.0000	100
16/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.10700	0.11900	11.21495	0.00000	0.0000	3,000
16/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.13200	0.11300	14.39394	0.00000	0.0000	25,030
16/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.35800	0.38200	6.70391	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	5,700
16/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.08700	0.09700	11.49425	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.16200	0.14100	12.96296	0.00000	0.0000	100
16/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.39600	0.36800	7.07071	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	7,450
16/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.23100	0.20700	10.38961	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.05600	0.06300	12.50000	0.00000	0.0000	2,400
16/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.07000	0.07900	12.85714	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
16/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.19500	0.17300	11.28205	0.00000	0.0000	2,650
16/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.53500	0.50500	5.60748	0.00000	0.0000	3,000
16/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	100
16/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.04500	0.05000	11.11111	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.27000	0.24400	9.62963	0.00000	0.0000	100
16/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
16/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.31000	0.28300	8.70968	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.12730	7.09820	0.40829	7.16010	7.0989	106,654
16/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.99000	1.01500	2.52525	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03600	1.06200	2.50965	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.07100	0.06800	4.22535	0.00000	0.0000	3,000
16/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.94400	0.97000	2.75424	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.76600	0.79000	3.13316	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	2,800
16/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.16800	0.15800	5.95238	0.00000	0.0000	5,000
16/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.44100	0.46000	4.30839	0.00000	0.0000	2,800
16/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.44700	0.42400	5.14541	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.12000	0.12600	5.00000	0.00000	0.0000	10,000
16/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.38100	0.36100	5.24934	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.15400	0.16300	5.84416	0.00000	0.0000	10,000
16/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.47900	0.49900	4.17537	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.15600	0.14700	5.76923	0.00000	0.0000	10,000
16/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.59700	0.61900	3.68509	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.12400	0.11700	5.64516	0.00000	0.0000	200
16/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.51900	0.49400	4.81696	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09200	0.09600	4.34783	0.00000	0.0000	5,000
16/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06800	0.07100	4.41176	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.59500	0.56900	4.36975	0.00000	0.0000	6,060
16/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.24100	0.25500	5.80913	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.26800	0.25300	5.59701	0.00000	0.0000	6,060
16/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.68000	2.70900	1.08209	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.36900	0.38700	4.87805	0.00000	0.0000	0
16/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.19600	0.18500	5.61224	0.00000	0.0000	500
16/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.22790	7.19950	0.39292	7.25000	7.2423	22,876
16/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.29900	0.28600	4.34783	0.00000	0.0000	0
16/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.42100	0.43700	3.80048	0.00000	0.0000	0
16/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.28200	0.27100	3.90071	0.00000	0.0000	0
16/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.45400	0.47200	3.96476	0.00000	0.0000	0
16/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.31600	0.30300	4.11392	0.00000	0.0000	0
16/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.38800	0.40400	4.12371	0.00000	0.0000	0
16/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.14200	0.14700	3.52113	0.00000	0.0000	0
16/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.62000	0.59600	3.87097	0.00000	0.0000	5,925

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16/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.33580	7.30690	0.39396	7.34220	7.3422	1,326
16/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.57000	0.55000	3.50877	0.00000	0.0000	0
16/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.27000	0.27900	3.33333	0.00000	0.0000	0
16/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.54300	0.52200	3.86740	0.00000	0.0000	0
16/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.29300	0.30100	2.73038	0.00000	0.0000	0
16/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.59900	0.57800	3.50584	0.00000	0.0000	0
16/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.24900	0.25700	3.21285	0.00000	0.0000	0
16/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.59100	0.57000	3.55330	0.00000	0.0000	0
16/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.25500	0.26300	3.13725	0.00000	0.0000	1,000
16/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.57220	7.54510	0.35789	0.00000	0.0000	0
16/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.74000	0.72100	2.56757	0.00000	0.0000	0
16/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.36800	0.37600	2.17391	0.00000	0.0000	0
16/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.71300	0.69500	2.52454	0.00000	0.0000	0
16/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.39100	0.40000	2.30179	0.00000	0.0000	0
16/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.76700	0.74800	2.47718	0.00000	0.0000	13,000
16/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.34500	0.35300	2.31884	0.00000	0.0000	0
16/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.41600	0.42500	2.16346	0.00000	0.0000	0
16/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.68800	0.67000	2.61628	0.00000	0.0000	11,000
16/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.32310	9.29430	0.30891	0.00000	0.0000	0
16/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.51600	1.49100	1.64908	0.00000	0.0000	0
16/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.39300	1.39700	0.28715	0.00000	0.0000	0
16/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.49900	1.47400	1.66778	0.00000	0.0000	0
16/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.42600	1.43000	0.28050	0.00000	0.0000	0
16/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.53300	1.50800	1.63079	0.00000	0.0000	0
16/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.36000	1.36400	0.29412	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.02500	6.99450	0.43416	0.00000	0.0000	287
16/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.10944	0.09294	15.07675	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.13444	0.14844	10.41357	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.09042	0.07598	15.96992	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.16542	0.18148	9.70862	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.13165	0.11303	14.14356	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.10665	0.11853	11.13924	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.03271	0.02626	19.71874	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.35771	0.38176	6.72332	0.00000	0.0000	60
16/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.12730	7.09820	0.40829	7.11500	7.1150	40
16/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.26831	0.25323	5.62036	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.24101	0.25503	5.81719	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.24808	0.23400	5.67559	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.27078	0.28580	5.54694	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.29426	0.27782	5.58690	0.00000	0.0000	0
16/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.21696	0.22962	5.83518	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.38870	11.35080	0.33279	11.43600	11.3480	29,835
16/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.05500	0.04400	20.00000	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.51600	0.54300	5.23256	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.04800	0.03800	20.83333	0.00000	0.0000	0

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16/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.55900	0.58700	5.00894	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.06300	0.05000	20.63492	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.47400	0.49900	5.27426	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.66200	0.62500	5.58912	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	10
16/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.21800	0.23200	6.42202	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.15700	0.13300	15.28662	0.00000	0.0000	10
16/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.12200	0.10200	16.39344	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.28300	0.30100	6.36042	0.00000	0.0000	100
16/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	0
16/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.60300	0.63200	4.80929	0.00000	0.0000	100
16/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.53750	11.50210	0.30683	0.00000	0.0000	27,774
16/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.41800	0.39300	5.98086	0.00000	0.0000	0
16/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.38100	0.39100	2.62467	0.00000	0.0000	200
16/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.39400	0.37200	5.58376	0.00000	0.0000	0
16/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.40700	0.42000	3.19410	0.00000	0.0000	0
16/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.44300	0.41700	5.86907	0.00000	0.0000	0
16/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.35600	0.36500	2.52809	0.00000	0.0000	0
16/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.35400	0.33400	5.64972	0.00000	0.0000	3,455
16/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.46700	0.48200	3.21199	0.00000	0.0000	100
16/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.21900	0.20600	5.93607	0.00000	0.0000	0
16/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.78200	0.80400	2.81330	0.00000	0.0000	200
16/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.17500	0.17800	1.71429	0.00000	0.0000	0
16/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.71200	0.68000	4.49438	0.00000	0.0000	3,455
16/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.68200	11.64850	0.28677	0.00000	0.0000	993
16/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.55100	0.52700	4.35572	0.00000	0.0000	0
16/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.51900	0.52900	1.92678	0.00000	0.0000	0
16/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.52800	0.50700	3.97727	0.00000	0.0000	0
16/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.54600	0.55900	2.38095	0.00000	0.0000	0
16/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.57400	0.55000	4.18118	0.00000	0.0000	0
16/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.49200	0.50200	2.03252	0.00000	0.0000	0
16/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.36000	0.34600	3.88889	0.00000	0.0000	0
16/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.87800	0.89800	2.27790	0.00000	0.0000	250
16/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08700	0.08650	0.57471	0.00000	0.0000	647
16/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00293	0.00254	13.31058	0.00000	0.0000	0
16/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00093	0.00104	11.82796	0.00000	0.0000	0
16/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00021	0.00016	23.80952	0.00000	0.0000	0
16/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00821	0.00866	5.48112	0.00000	0.0000	0
16/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01200	0.01150	4.16667	0.00000	0.0000	0
16/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08830	0.08790	0.45300	0.00000	0.0000	11,717
16/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00886	0.00854	3.61174	0.00000	0.0000	0
16/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00056	0.00064	14.28571	0.00000	0.0000	0
16/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00313	0.00301	3.83387	0.00000	0.0000	0
16/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00483	0.00511	5.79710	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
16/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01836	0.01796	2.17865	0.00000	0.0000	0
16/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
16/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41170	11.41210	0.00351	0.00000	0.0000	0
16/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.98340	9.95070	0.32754	9.95250	9.9520	20,147
16/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.26800	0.23600	11.94030	0.00000	0.0000	0
16/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.08500	0.08500	0.00000	0.00000	0.0000	0
16/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.23400	0.20300	13.24786	0.00000	0.0000	0
16/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.10100	0.10200	0.99010	0.00000	0.0000	0
16/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.30400	0.27200	10.52632	0.00000	0.0000	0
16/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.07100	0.07100	0.00000	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.09690	10.06670	0.29910	0.00000	0.0000	51,402
16/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.59400	0.56800	4.37710	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.14700	0.15100	2.72109	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.56000	0.53400	4.64286	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.16300	0.16700	2.45399	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.62900	0.60300	4.13355	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13200	0.13600	3.03030	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.19800	0.20400	3.03030	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.49500	0.47100	4.84848	0.00000	0.0000	3,590
16/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.53000	0.54800	3.39623	0.00000	0.0000	0
16/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.22700	0.21500	5.28634	0.00000	0.0000	3,590
16/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.20530	10.17630	0.28417	0.00000	0.0000	2,000
16/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.66100	0.63800	3.47958	0.00000	0.0000	0
16/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.25600	0.26200	2.34375	0.00000	0.0000	0
16/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.63000	0.60800	3.49206	0.00000	0.0000	0
16/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.27500	0.28200	2.54545	0.00000	0.0000	0
16/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.69200	0.66800	3.46821	0.00000	0.0000	0
16/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.23700	0.24200	2.10970	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.43840	7.41270	0.34550	0.00000	0.0000	15,096
16/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.78900	0.76300	3.29531	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.73900	0.71300	3.51827	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.83900	0.81300	3.09893	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.44460	7.42090	0.31835	7.42900	7.4290	9,515
16/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.80400	0.78300	2.61194	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.75700	0.73600	2.77411	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.85200	0.83000	2.58216	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.45920	7.43630	0.30700	7.44000	7.4400	0
16/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.83400	0.81200	2.63789	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
16/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.78900	0.76800	2.66160	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.88000	0.85800	2.50000	0.00000	0.0000	0
16/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
16/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.34500	8.31270	0.38706	0.00000	0.0000	0
16/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.47500	1.45200	1.55932	0.00000	0.0000	0
16/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43000	0.43900	2.09302	0.00000	0.0000	0
16/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.43700	1.42200	1.04384	0.00000	0.0000	0
16/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44200	0.45900	3.84615	0.00000	0.0000	0
16/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.51300	1.49000	1.52016	0.00000	0.0000	0
16/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.41800	0.42700	2.15311	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.25770	7.19960	0.80053	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.37500	0.31800	15.20000	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.33000	0.27400	16.96970	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.42100	0.36300	13.77672	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.34340	7.28630	0.77757	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.25900	0.22000	15.05792	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.16600	0.18400	10.84337	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.23100	0.19400	16.01732	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.18800	0.20800	10.63830	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.29000	0.24900	14.13793	0.00000	0.0000	0
16/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.14700	0.16300	10.88435	0.00000	0.0000	0
16/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.91570	7.94440	0.36257	7.93100	7.9290	953
16/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.81900	0.84700	3.41880	0.00000	0.0000	0
16/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.77000	0.79700	3.50649	0.00000	0.0000	0
16/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.86800	0.89600	3.22581	0.00000	0.0000	0
16/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.03460	8.06590	0.38957	0.00000	0.0000	50
16/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.50800	0.52600	3.54331	0.00000	0.0000	0
16/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.12300	0.11000	10.56911	0.00000	0.0000	0
16/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.47400	0.49100	3.58650	0.00000	0.0000	0
16/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.13900	0.12500	10.07194	0.00000	0.0000	0
16/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.54200	0.56200	3.69004	0.00000	0.0000	0
16/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.10700	0.09600	10.28037	0.00000	0.0000	0
16/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,220.61000	14,159.75000	0.42797	0.00000	0.0000	0
16/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	720.60000	659.80000	8.43741	0.00000	0.0000	0
16/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
16/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	720.60000	659.70000	8.45129	0.00000	0.0000	0
16/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	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
16/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	720.60000	659.80000	8.43741	0.00000	0.0000	0
16/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.08140	1.07530	0.56408	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03700	0.03160	14.59459	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00560	0.00630	12.50000	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01110	0.00900	18.91892	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02970	0.03370	13.46801	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08220	0.07600	7.54258	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00080	0.00070	12.50000	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.10160	1.09530	0.57190	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03970	0.03660	7.80856	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.03810	0.04130	8.39895	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02320	0.02150	7.32759	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07160	0.07620	6.42458	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06740	0.06230	7.56677	0.00000	0.0000	0
16/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01580	0.01700	7.59494	0.00000	0.0000	0

**Future Open Interest**

**689,129**

**Option Open Interest**

**177,285**

**Total**

**866,414**