



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 19/05/2011

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
19/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.02640	6.92090	1.50148	6.97030	6.8995	380,085
19/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01800	0.00900	50.00000	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.44200	0.53800	21.71946	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01400	0.00700	50.00000	0.00000	0.0000	800
19/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.48800	0.58600	20.08197	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02200	0.01200	45.45455	0.00000	0.0000	7,200
19/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.39600	0.49100	23.98990	0.00000	0.0000	1,000
19/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.35100	0.25800	26.49573	0.00000	0.0000	450
19/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.02500	0.03700	48.00000	0.00000	0.0000	300
19/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.22800	0.30900	35.52632	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.05400	0.03000	44.44444	0.00000	0.0000	1,690
19/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.12500	0.18800	50.40000	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.10100	0.05900	41.58416	0.00000	0.0000	6,000
19/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.97600	1.08000	10.65574	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	500
19/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.77800	0.88100	13.23907	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	1,000
19/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.26700	0.35300	32.20974	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.04300	0.02400	44.18605	0.00000	0.0000	1,000
19/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.03500	0.01900	45.71429	0.00000	0.0000	250
19/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.30900	0.39800	28.80259	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.15600	0.22600	44.87179	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.08200	0.04700	42.68293	0.00000	0.0000	100
19/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.10200	0.15300	50.00000	0.00000	0.0000	3,000
19/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.12800	0.07400	42.18750	0.00000	0.0000	25,030
19/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.35200	0.44400	26.13636	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02800	0.01500	46.42857	0.00000	0.0000	5,700
19/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.08300	0.12100	45.78313	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.15900	0.09200	42.13836	0.00000	0.0000	100
19/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.39500	0.30000	24.05063	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.01900	0.02900	52.63158	0.00000	0.0000	7,450
19/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.22800	0.14900	34.64912	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.05200	0.07800	50.00000	0.00000	0.0000	2,400
19/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.06600	0.09800	48.48485	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
19/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.19200	0.11900	38.02083	0.00000	0.0000	2,650
19/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.53400	0.43300	18.91386	0.00000	0.0000	3,000
19/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	100
19/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.04100	0.06200	51.21951	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.26700	0.18300	31.46067	0.00000	0.0000	100
19/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.03200	0.04800	50.00000	0.00000	0.0000	0
19/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.30800	0.21900	28.89610	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.12970	7.02080	1.52741	7.05950	7.0030	146,979
19/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06400	0.05100	20.31250	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.98400	1.08000	9.75610	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06000	0.04800	20.00000	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03000	1.12700	9.41748	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06900	0.05500	20.28986	0.00000	0.0000	3,000
19/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.93900	1.03400	10.11715	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.76000	0.85100	11.97368	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.09000	0.07200	20.00000	0.00000	0.0000	2,800
19/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.16400	0.13100	20.12195	0.00000	0.0000	5,000
19/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.43400	0.51000	17.51152	0.00000	0.0000	2,800
19/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.44600	0.36800	17.48879	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.11600	0.14700	26.72414	0.00000	0.0000	10,000
19/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.38000	0.30900	18.68421	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.15000	0.18800	25.33333	0.00000	0.0000	10,000
19/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.47200	0.55000	16.52542	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.15200	0.12100	20.39474	0.00000	0.0000	10,000
19/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.59100	0.67500	14.21320	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.12100	0.09600	20.66116	0.00000	0.0000	200
19/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.51700	0.43300	16.24758	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08700	0.11200	28.73563	0.00000	0.0000	5,000
19/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06400	0.08400	31.25000	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.59400	0.50500	14.98316	0.00000	0.0000	6,060
19/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.23800	0.29300	23.10924	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.26800	0.21400	20.14925	0.00000	0.0000	6,060
19/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.67700	2.78400	3.99701	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.36200	0.43300	19.61326	0.00000	0.0000	0
19/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.19200	0.15400	19.79167	0.00000	0.0000	500
19/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.22750	7.11780	1.51781	7.15150	7.1115	25,676
19/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.29600	0.25300	14.52703	0.00000	0.0000	0
19/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.41900	0.48500	15.75179	0.00000	0.0000	0
19/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.28000	0.23900	14.64286	0.00000	0.0000	0
19/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.45300	0.52100	15.01104	0.00000	0.0000	0
19/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.31400	0.26800	14.64968	0.00000	0.0000	0
19/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.38700	0.45000	16.27907	0.00000	0.0000	0
19/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.14100	0.16900	19.85816	0.00000	0.0000	0
19/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.61800	0.53700	13.10680	0.00000	0.0000	5,925

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
19/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.33530	7.22230	1.54050	0.00000	0.0000	1,326
19/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.56700	0.49800	12.16931	0.00000	0.0000	0
19/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.26800	0.31200	16.41791	0.00000	0.0000	0
19/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.53900	0.47300	12.24490	0.00000	0.0000	0
19/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.29000	0.33700	16.20690	0.00000	0.0000	0
19/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.59600	0.52500	11.91275	0.00000	0.0000	0
19/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.24700	0.28900	17.00405	0.00000	0.0000	0
19/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.58800	0.51800	11.90476	0.00000	0.0000	0
19/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.25300	0.29600	16.99605	0.00000	0.0000	1,000
19/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.57040	7.45670	1.50190	0.00000	0.0000	0
19/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.73600	0.67100	8.83152	0.00000	0.0000	0
19/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.36600	0.41400	13.11475	0.00000	0.0000	0
19/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.71000	0.64600	9.01408	0.00000	0.0000	0
19/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.39000	0.43900	12.56410	0.00000	0.0000	0
19/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.76200	0.69600	8.66142	0.00000	0.0000	13,000
19/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.34200	0.38900	13.74269	0.00000	0.0000	0
19/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.41400	0.46500	12.31884	0.00000	0.0000	0
19/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.68400	0.62200	9.06433	0.00000	0.0000	11,000
19/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.32720	9.22500	1.09572	0.00000	0.0000	0
19/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.51100	1.49500	1.05890	0.00000	0.0000	0
19/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.38400	1.47000	6.21387	0.00000	0.0000	0
19/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.49400	1.47800	1.07095	0.00000	0.0000	0
19/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.41700	1.50300	6.06916	0.00000	0.0000	0
19/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.52800	1.51300	0.98168	0.00000	0.0000	0
19/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.35100	1.43800	6.43967	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.02640	6.92090	1.50148	0.00000	0.0000	387
19/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.10123	0.05937	41.35138	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.12483	0.18847	50.98133	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.08243	0.04729	42.63011	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.15603	0.22639	45.09389	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.12821	0.07422	42.11060	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.10181	0.15332	50.59424	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02763	0.01479	46.47123	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.35123	0.44389	26.38157	0.00000	0.0000	60
19/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.12970	7.02080	1.52741	7.02410	7.0241	40
19/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.26816	0.21391	20.23046	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.23846	0.29311	22.91789	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.24410	0.19697	19.30766	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.26440	0.32617	23.36233	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.29380	0.23235	20.91559	0.00000	0.0000	0
19/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.21410	0.26155	22.16254	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.38420	11.17110	1.87189	11.23200	11.1570	27,968
19/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.04400	0.02000	54.54545	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.51000	0.69900	37.05882	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03800	0.01700	55.26316	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
19/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.55400	0.74600	34.65704	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.05100	0.02300	54.90196	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.46700	0.65200	39.61456	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.65400	0.46100	29.51070	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.02000	0.04000	100.00000	0.00000	0.0000	10
19/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.20500	0.34700	69.26829	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.13900	0.06800	51.07914	0.00000	0.0000	10
19/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.10600	0.05000	52.83019	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.27200	0.42900	57.72059	0.00000	0.0000	100
19/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03300	0.01400	57.57576	0.00000	0.0000	0
19/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.59900	0.79300	32.38731	0.00000	0.0000	100
19/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.53410	11.31620	1.88918	0.00000	0.0000	27,799
19/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.40600	0.30500	24.87685	0.00000	0.0000	0
19/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.37200	0.48900	31.45161	0.00000	0.0000	200
19/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.38200	0.28800	24.60733	0.00000	0.0000	0
19/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.39800	0.52200	31.15578	0.00000	0.0000	0
19/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.43100	0.32300	25.05800	0.00000	0.0000	0
19/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.34700	0.45700	31.70029	0.00000	0.0000	0
19/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.34300	0.25700	25.07289	0.00000	0.0000	3,455
19/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.45900	0.59100	28.75817	0.00000	0.0000	100
19/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.20900	0.15300	26.79426	0.00000	0.0000	0
19/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.77500	0.93700	20.90323	0.00000	0.0000	200
19/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.16800	0.23400	39.28571	0.00000	0.0000	0
19/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.70200	0.55000	21.65242	0.00000	0.0000	3,455
19/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.67510	11.45520	1.88350	0.00000	0.0000	993
19/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.54000	0.44000	18.51852	0.00000	0.0000	0
19/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.51500	0.63500	23.30097	0.00000	0.0000	0
19/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.51800	0.42200	18.53282	0.00000	0.0000	0
19/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.54300	0.66700	22.83610	0.00000	0.0000	0
19/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.56400	0.45800	18.79433	0.00000	0.0000	0
19/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.48900	0.60300	23.31288	0.00000	0.0000	0
19/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.35100	0.28400	19.08832	0.00000	0.0000	0
19/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.87600	1.02900	17.46575	0.00000	0.0000	250
19/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08630	0.08460	1.96987	0.00000	0.0000	647
19/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00239	0.00145	39.33054	0.00000	0.0000	0
19/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00109	0.00185	69.72477	0.00000	0.0000	0
19/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00014	0.00005	64.28571	0.00000	0.0000	0
19/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00884	0.01045	18.21267	0.00000	0.0000	0
19/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01130	0.00961	14.95575	0.00000	0.0000	0
19/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00001	100.00000	0.00000	0.0000	0
19/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08760	0.08590	1.94064	0.00000	0.0000	11,717
19/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00827	0.00691	16.44498	0.00000	0.0000	0
19/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00067	0.00101	50.74627	0.00000	0.0000	0
19/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00286	0.00230	19.58042	0.00000	0.0000	0
19/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00526	0.00640	21.67300	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
19/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01766	0.01597	9.56965	0.00000	0.0000	0
19/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00007	16.66667	0.00000	0.0000	0
19/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41240	11.41410	0.01490	0.00000	0.0000	0
19/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.95350	9.85670	0.97252	9.87150	9.8490	20,185
19/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23300	0.16200	30.47210	0.00000	0.0000	0
19/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.08000	0.10500	31.25000	0.00000	0.0000	0
19/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.19900	0.13300	33.16583	0.00000	0.0000	0
19/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.09600	0.12600	31.25000	0.00000	0.0000	0
19/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.26900	0.19400	27.88104	0.00000	0.0000	0
19/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.06600	0.08700	31.81818	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.06880	9.96870	0.99416	9.98200	9.9820	51,252
19/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.56800	0.49400	13.02817	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.14900	0.17500	17.44966	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.53400	0.46100	13.67041	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.16500	0.19200	16.36364	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.60300	0.52700	12.60365	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13400	0.15800	17.91045	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.20000	0.23200	16.00000	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.46900	0.40100	14.49893	0.00000	0.0000	3,590
19/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.54300	0.60900	12.15470	0.00000	0.0000	0
19/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.21200	0.17800	16.03774	0.00000	0.0000	3,590
19/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.17310	10.07270	0.98692	10.09000	10.0900	1,950
19/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.63700	0.56900	10.67504	0.00000	0.0000	0
19/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.26400	0.29600	12.12121	0.00000	0.0000	0
19/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.60700	0.54100	10.87315	0.00000	0.0000	0
19/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.28400	0.31800	11.97183	0.00000	0.0000	0
19/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.66700	0.59900	10.19490	0.00000	0.0000	0
19/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.24400	0.27600	13.11475	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.40850	7.32750	1.09334	7.35500	7.3550	15,121
19/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.75900	0.67800	10.67194	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.70900	0.62800	11.42454	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.80900	0.72800	10.01236	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.41620	7.33510	1.09355	0.00000	0.0000	9,515
19/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.77800	0.70100	9.89717	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.73100	0.65500	10.39672	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.82500	0.74800	9.33333	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.42780	7.34800	1.07434	7.37250	7.3725	5
19/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.80400	0.73200	8.95522	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
19/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.76000	0.68900	9.34211	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03200	0.04100	28.12500	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.85000	0.77600	8.70588	0.00000	0.0000	0
19/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	0
19/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.28580	8.27440	0.13758	0.00000	0.0000	0
19/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.42700	1.41500	0.84093	0.00000	0.0000	0
19/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44100	0.44100	0.00000	0.00000	0.0000	0
19/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.39800	1.38700	0.78684	0.00000	0.0000	0
19/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46200	0.46300	0.21645	0.00000	0.0000	0
19/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.46500	1.45300	0.81911	0.00000	0.0000	0
19/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42900	0.42900	0.00000	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.19480	7.12940	0.90899	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.31600	0.25600	18.98734	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.27300	0.21500	21.24542	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.02800	0.03600	28.57143	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.36100	0.30000	16.89751	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.28090	7.21350	0.92571	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.21900	0.18000	17.80822	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.18800	0.21700	15.42553	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19300	0.16100	16.58031	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.21200	0.24800	16.98113	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.24700	0.20100	18.62348	0.00000	0.0000	0
19/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.16600	0.18800	13.25301	0.00000	0.0000	0
19/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.94640	7.83370	1.41825	0.00000	0.0000	953
19/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.84900	0.73700	13.19199	0.00000	0.0000	0
19/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
19/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.79900	0.68800	13.89237	0.00000	0.0000	0
19/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
19/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.89800	0.78600	12.47216	0.00000	0.0000	0
19/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.06700	7.95060	1.44292	0.00000	0.0000	50
19/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.52700	0.44400	15.74953	0.00000	0.0000	0
19/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.11000	0.14300	30.00000	0.00000	0.0000	0
19/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.49300	0.41200	16.43002	0.00000	0.0000	0
19/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.12600	0.16100	27.77778	0.00000	0.0000	0
19/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.56300	0.47700	15.27531	0.00000	0.0000	0
19/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.09600	0.12600	31.25000	0.00000	0.0000	0
19/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,186.84000	13,993.80000	1.36070	0.00000	0.0000	0
19/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	686.80000	493.80000	28.10134	0.00000	0.0000	0
19/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	686.80000	493.80000	28.10134	0.00000	0.0000	0
19/05/2011	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
19/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	686.90000	493.80000	28.11181	0.00000	0.0000	0
19/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.08080	1.06480	1.48038	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03560	0.02360	33.70787	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00480	0.00880	83.33333	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00980	0.00540	44.89796	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02900	0.04060	40.00000	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08150	0.06570	19.38650	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00070	0.00090	28.57143	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.10130	1.08480	1.49823	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03880	0.03100	20.10309	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.03750	0.04620	23.20000	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02260	0.01780	21.23894	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07130	0.08300	16.40954	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06640	0.05450	17.92169	0.00000	0.0000	0
19/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01510	0.01970	30.46358	0.00000	0.0000	0

**Future Open Interest**

**722,648**

**Option Open Interest**

**177,285**

**Total**

**899,933**