



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 20/05/2011

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
20/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.92090	6.93820	0.24997	6.95790	6.8935	375,920
20/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53800	0.52100	3.15985	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	800
20/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.58600	0.56900	2.90102	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	7,200
20/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.49100	0.47300	3.66599	0.00000	0.0000	1,000
20/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.25800	0.26900	4.26357	0.00000	0.0000	450
20/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	300
20/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.30900	0.29200	5.50162	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	1,690
20/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18800	0.17300	7.97872	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.05900	0.06100	3.38983	0.00000	0.0000	6,000
20/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.08000	1.06300	1.57407	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
20/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.88100	0.86400	1.92963	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
20/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.35300	0.33500	5.09915	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	1,000
20/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	250
20/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.39800	0.38000	4.52261	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.22600	0.21000	7.07965	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	100
20/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.15300	0.13800	9.80392	0.00000	0.0000	3,000
20/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	25,030
20/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.44400	0.42600	4.05405	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	5,700
20/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.12100	0.10700	11.57025	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.09200	0.09500	3.26087	0.00000	0.0000	100
20/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30000	0.31200	4.00000	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	7,450
20/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.14900	0.15500	4.02685	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.07800	0.06700	14.10256	0.00000	0.0000	2,400
20/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.09800	0.08600	12.24490	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
20/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.11900	0.12400	4.20168	0.00000	0.0000	2,650
20/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.43300	0.44800	3.46420	0.00000	0.0000	3,000
20/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	100
20/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.06200	0.05300	14.51613	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.18300	0.19100	4.37158	0.00000	0.0000	100
20/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
20/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.21900	0.22900	4.56621	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.02080	7.03890	0.25781	7.04450	6.9925	167,883
20/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.08000	1.06200	1.66667	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.12700	1.10900	1.59716	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	3,000
20/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.03400	1.01600	1.74081	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.85100	0.83300	2.11516	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	2,800
20/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13100	0.13300	1.52672	0.00000	0.0000	5,000
20/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.51000	0.49400	3.13725	0.00000	0.0000	2,800
20/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.36800	0.37700	2.44565	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.14700	0.13800	6.12245	0.00000	0.0000	10,000
20/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.30900	0.31600	2.26537	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.18800	0.17700	5.85106	0.00000	0.0000	10,000
20/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.55000	0.53400	2.90909	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12100	0.12300	1.65289	0.00000	0.0000	10,000
20/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.67500	0.65800	2.51852	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09600	0.09700	1.04167	0.00000	0.0000	200
20/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.43300	0.44400	2.54042	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11200	0.10500	6.25000	0.00000	0.0000	5,000
20/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08400	0.07800	7.14286	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.50500	0.51700	2.37624	0.00000	0.0000	6,060
20/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.29300	0.27900	4.77816	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.21400	0.21800	1.86916	0.00000	0.0000	6,060
20/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.78400	2.76600	0.64655	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.43300	0.41800	3.46420	0.00000	0.0000	0
20/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.15400	0.15700	1.94805	0.00000	0.0000	500
20/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.11780	7.13640	0.26132	7.12260	7.0970	25,676
20/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.25300	0.25700	1.58103	0.00000	0.0000	0
20/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.48500	0.47100	2.88660	0.00000	0.0000	0
20/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.23900	0.24200	1.25523	0.00000	0.0000	0
20/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.52100	0.50600	2.87908	0.00000	0.0000	0
20/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.26800	0.27200	1.49254	0.00000	0.0000	0
20/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.45000	0.43600	3.11111	0.00000	0.0000	0
20/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.16900	0.16300	3.55030	0.00000	0.0000	0
20/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.53700	0.54900	2.23464	0.00000	0.0000	5,925

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20/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.22230	7.24030	0.24923	0.00000	0.0000	1,326
20/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.49800	0.50600	1.60643	0.00000	0.0000	0
20/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.31200	0.30200	3.20513	0.00000	0.0000	0
20/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.47300	0.48000	1.47992	0.00000	0.0000	0
20/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.33700	0.32600	3.26409	0.00000	0.0000	0
20/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.52500	0.53300	1.52381	0.00000	0.0000	0
20/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28900	0.27900	3.46021	0.00000	0.0000	0
20/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.51800	0.52500	1.35135	0.00000	0.0000	0
20/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.29600	0.28500	3.71622	0.00000	0.0000	1,000
20/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.45670	7.47390	0.23067	0.00000	0.0000	0
20/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.67100	0.67600	0.74516	0.00000	0.0000	0
20/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.41400	0.40200	2.89855	0.00000	0.0000	0
20/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.64600	0.65200	0.92879	0.00000	0.0000	0
20/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.43900	0.42800	2.50569	0.00000	0.0000	0
20/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.69600	0.70200	0.86207	0.00000	0.0000	13,000
20/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.38900	0.37800	2.82776	0.00000	0.0000	0
20/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.46500	0.45400	2.36559	0.00000	0.0000	0
20/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.62200	0.62800	0.96463	0.00000	0.0000	11,000
20/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.22500	9.24360	0.20163	0.00000	0.0000	0
20/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.49500	1.49300	0.13378	0.00000	0.0000	0
20/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47000	1.44900	1.42857	0.00000	0.0000	0
20/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47800	1.47600	0.13532	0.00000	0.0000	0
20/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50300	1.48200	1.39721	0.00000	0.0000	0
20/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.51300	1.51100	0.13219	0.00000	0.0000	0
20/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43800	1.41700	1.46036	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.92090	6.93820	0.24997	0.00000	0.0000	287
20/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.05937	0.06051	1.92016	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.18847	0.17231	8.57431	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.04729	0.04786	1.20533	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.22639	0.20966	7.38990	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.07422	0.07615	2.60038	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.15332	0.13795	10.02478	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01479	0.01442	2.50169	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.44389	0.42622	3.98072	0.00000	0.0000	60
20/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.02080	7.03890	0.25781	0.00000	0.0000	40
20/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.21391	0.21838	2.08966	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.29311	0.27948	4.65013	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.19697	0.20092	2.00538	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.32617	0.31202	4.33823	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.23235	0.23740	2.17345	0.00000	0.0000	0
20/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.26155	0.24850	4.98949	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.17110	11.23570	0.57828	11.23100	11.2200	27,908
20/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.69900	0.63500	9.15594	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0

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20/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.74600	0.68200	8.57909	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.65200	0.58900	9.66258	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.46100	0.51300	11.27983	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.04000	0.02700	32.50000	0.00000	0.0000	10
20/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.34700	0.29100	16.13833	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.06800	0.07700	13.23529	0.00000	0.0000	10
20/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.05000	0.05600	12.00000	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.42900	0.37000	13.75291	0.00000	0.0000	100
20/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
20/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.79300	0.72900	8.07062	0.00000	0.0000	100
20/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.31620	11.38330	0.59296	0.00000	0.0000	27,799
20/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.30500	0.32100	5.24590	0.00000	0.0000	0
20/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.48900	0.43800	10.42945	0.00000	0.0000	200
20/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.28800	0.30300	5.20833	0.00000	0.0000	0
20/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.52200	0.47000	9.96169	0.00000	0.0000	0
20/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.32300	0.34000	5.26316	0.00000	0.0000	0
20/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45700	0.40700	10.94092	0.00000	0.0000	0
20/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.25700	0.26900	4.66926	0.00000	0.0000	3,455
20/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.59100	0.53600	9.30626	0.00000	0.0000	100
20/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15300	0.15800	3.26797	0.00000	0.0000	0
20/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.93700	0.87500	6.61686	0.00000	0.0000	200
20/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.23400	0.20200	13.67521	0.00000	0.0000	0
20/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.55000	0.58500	6.36364	0.00000	0.0000	3,455
20/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.45520	11.52430	0.60322	0.00000	0.0000	993
20/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.44000	0.46000	4.54545	0.00000	0.0000	0
20/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.63500	0.58600	7.71654	0.00000	0.0000	0
20/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.42200	0.44200	4.73934	0.00000	0.0000	0
20/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.66700	0.61800	7.34633	0.00000	0.0000	0
20/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.45800	0.47900	4.58515	0.00000	0.0000	0
20/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.60300	0.55500	7.96020	0.00000	0.0000	0
20/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.28400	0.29500	3.87324	0.00000	0.0000	0
20/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.02900	0.97100	5.63654	0.00000	0.0000	250
20/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08460	0.08500	0.47281	0.00000	0.0000	647
20/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00145	0.00160	10.34483	0.00000	0.0000	0
20/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00185	0.00160	13.51351	0.00000	0.0000	0
20/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
20/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01045	0.01005	3.82775	0.00000	0.0000	0
20/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00961	0.01001	4.16233	0.00000	0.0000	0
20/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
20/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08590	0.08630	0.46566	0.00000	0.0000	11,717
20/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00691	0.00723	4.63097	0.00000	0.0000	0
20/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00101	0.00093	7.92079	0.00000	0.0000	0
20/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00230	0.00240	4.34783	0.00000	0.0000	0
20/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00640	0.00610	4.68750	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
20/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01597	0.01637	2.50470	0.00000	0.0000	0
20/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00007	0.00007	0.00000	0.00000	0.0000	0
20/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41410	11.41370	0.00350	0.00000	0.0000	0
20/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.85670	9.81850	0.38755	9.87800	9.8400	21,161
20/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.16200	0.13100	19.13580	0.00000	0.0000	0
20/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.10500	0.11300	7.61905	0.00000	0.0000	0
20/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.13300	0.10900	18.04511	0.00000	0.0000	0
20/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.12600	0.14100	11.90476	0.00000	0.0000	0
20/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.19400	0.16100	17.01031	0.00000	0.0000	0
20/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.08700	0.09300	6.89655	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.96870	9.93130	0.37517	9.97400	9.9740	51,127
20/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.49400	0.46300	6.27530	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.17500	0.18200	4.00000	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.46100	0.43200	6.29067	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.19200	0.20100	4.68750	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.52700	0.49600	5.88235	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15800	0.16500	4.43038	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.23200	0.24300	4.74138	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.40100	0.37400	6.73317	0.00000	0.0000	3,590
20/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.60900	0.63100	3.61248	0.00000	0.0000	0
20/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.17800	0.16200	8.98876	0.00000	0.0000	3,590
20/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.07270	10.03670	0.35740	0.00000	0.0000	1,950
20/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.56900	0.54100	4.92091	0.00000	0.0000	0
20/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29600	0.30400	2.70270	0.00000	0.0000	0
20/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.54100	0.51300	5.17560	0.00000	0.0000	0
20/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.31800	0.32600	2.51572	0.00000	0.0000	0
20/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.59900	0.57000	4.84140	0.00000	0.0000	0
20/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27600	0.28300	2.53623	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.32750	7.35810	0.41760	7.35200	7.3520	15,121
20/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.67800	0.70800	4.42478	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.62800	0.65900	4.93631	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.72800	0.75800	4.12088	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.33510	7.36640	0.42672	0.00000	0.0000	9,415
20/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.70100	0.73100	4.27960	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.65500	0.68400	4.42748	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.74800	0.77800	4.01070	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.34800	7.38100	0.44910	0.00000	0.0000	5
20/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.73200	0.76100	3.96175	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
20/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.68900	0.71800	4.20900	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.77600	0.80600	3.86598	0.00000	0.0000	0
20/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
20/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.27440	8.27620	0.02175	0.00000	0.0000	0
20/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.41500	1.41900	0.28269	0.00000	0.0000	0
20/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44100	0.44300	0.45351	0.00000	0.0000	0
20/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.38700	1.39100	0.28839	0.00000	0.0000	0
20/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46300	0.46500	0.43197	0.00000	0.0000	0
20/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.45300	1.45700	0.27529	0.00000	0.0000	0
20/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42900	0.43100	0.46620	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.12940	7.11620	0.18515	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.25600	0.24000	6.25000	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.21500	0.19800	7.90698	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.30000	0.28300	5.66667	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.21350	7.20110	0.17190	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.18000	0.17200	4.44444	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.21700	0.22100	1.84332	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.16100	0.15300	4.96894	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.24800	0.25200	1.61290	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.20100	0.19300	3.98010	0.00000	0.0000	0
20/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.18800	0.19200	2.12766	0.00000	0.0000	0
20/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.83370	7.90250	0.87826	0.00000	0.0000	953
20/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.73700	0.80400	9.09091	0.00000	0.0000	0
20/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
20/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.68800	0.75400	9.59302	0.00000	0.0000	0
20/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
20/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.78600	0.85300	8.52417	0.00000	0.0000	0
20/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.95060	8.02130	0.88924	0.00000	0.0000	50
20/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.44400	0.48900	10.13514	0.00000	0.0000	0
20/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.14300	0.11800	17.48252	0.00000	0.0000	0
20/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.41200	0.45600	10.67961	0.00000	0.0000	0
20/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.16100	0.13500	16.14907	0.00000	0.0000	0
20/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.47700	0.52400	9.85325	0.00000	0.0000	0
20/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.12600	0.10300	18.25397	0.00000	0.0000	0
20/05/2011	RAIN 2011/06/13			Foreign Exchange Future	13,993.80000	14,003.73000	0.07096	0.00000	0.0000	0
20/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	493.80000	503.70000	2.00486	0.00000	0.0000	0
20/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	493.80000	503.70000	2.00486	0.00000	0.0000	0
20/05/2011	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
20/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	493.80000	503.70000	2.00486	0.00000	0.0000	0
20/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06480	1.06920	0.41322	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02360	0.02590	9.74576	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00880	0.00670	23.86364	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00540	0.00580	7.40741	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04060	0.03660	9.85222	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06570	0.06990	6.39269	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00090	0.00070	22.22222	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08480	1.08890	0.37795	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03100	0.03230	4.19355	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04620	0.04340	6.06061	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01780	0.01850	3.93258	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08300	0.07960	4.09639	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05450	0.05690	4.40367	0.00000	0.0000	0
20/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01970	0.01800	8.62944	0.00000	0.0000	0

**Future Open Interest**

**739,978**

**Option Open Interest**

**177,285**

**Total**

**917,263**