



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/05/2011

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
23/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.93820	7.03900	1.45283	7.06200	6.9961	374,984
23/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.52100	0.42400	18.61804	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	800
23/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.56900	0.47200	17.04745	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01100	0.01700	54.54545	0.00000	0.0000	7,200
23/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.47300	0.37800	20.08457	0.00000	0.0000	1,000
23/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.26900	0.35500	31.97026	0.00000	0.0000	450
23/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03100	0.01600	48.38710	0.00000	0.0000	300
23/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.29200	0.20700	29.10959	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.03000	0.04600	53.33333	0.00000	0.0000	1,690
23/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.17300	0.10300	40.46243	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.06100	0.09200	50.81967	0.00000	0.0000	6,000
23/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.06300	0.96200	9.50141	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
23/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.86400	0.76400	11.57407	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	1,000
23/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.33500	0.24700	26.26866	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.02300	0.03600	56.52174	0.00000	0.0000	1,000
23/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01800	0.02800	55.55556	0.00000	0.0000	250
23/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.38000	0.28900	23.94737	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21000	0.13400	36.19048	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.04800	0.07300	52.08333	0.00000	0.0000	100
23/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.13800	0.08200	40.57971	0.00000	0.0000	3,000
23/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.07600	0.12100	59.21053	0.00000	0.0000	25,030
23/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.42600	0.33300	21.83099	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01400	0.02200	57.14286	0.00000	0.0000	5,700
23/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.10700	0.06400	40.18692	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.09500	0.15300	61.05263	0.00000	0.0000	100
23/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31200	0.40100	28.52564	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02400	0.01200	50.00000	0.00000	0.0000	7,450
23/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.15500	0.22700	46.45161	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.06700	0.03800	43.28358	0.00000	0.0000	2,400
23/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.08600	0.05000	41.86047	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
23/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.12400	0.18900	52.41935	0.00000	0.0000	2,650
23/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.44800	0.54400	21.42857	0.00000	0.0000	3,000
23/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	100
23/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.05300	0.02900	45.28302	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.19100	0.26800	40.31414	0.00000	0.0000	100
23/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.04100	0.02200	46.34146	0.00000	0.0000	0
23/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.22900	0.31100	35.80786	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.03890	7.14040	1.44199	7.15660	7.1000	168,842
23/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05100	0.06000	17.64706	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.06200	0.97000	8.66290	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04800	0.05600	16.66667	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.10900	1.01600	8.38593	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05500	0.06400	16.36364	0.00000	0.0000	3,000
23/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.01600	0.92400	9.05512	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.83300	0.74600	10.44418	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07200	0.08600	19.44444	0.00000	0.0000	2,800
23/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13300	0.15900	19.54887	0.00000	0.0000	5,000
23/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.49400	0.41900	15.18219	0.00000	0.0000	2,800
23/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.37700	0.44700	18.56764	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.13800	0.10700	22.46377	0.00000	0.0000	10,000
23/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.31600	0.38000	20.25316	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.17700	0.14000	20.90395	0.00000	0.0000	10,000
23/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.53400	0.45700	14.41948	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12300	0.14700	19.51220	0.00000	0.0000	10,000
23/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.65800	0.57600	12.46201	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09700	0.11600	19.58763	0.00000	0.0000	200
23/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44400	0.52000	17.11712	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10500	0.08000	23.80952	0.00000	0.0000	5,000
23/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07800	0.05800	25.64103	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.51700	0.59800	15.66731	0.00000	0.0000	6,060
23/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.27900	0.22500	19.35484	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.21800	0.26500	21.55963	0.00000	0.0000	6,060
23/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.76600	2.66600	3.61533	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.41800	0.34800	16.74641	0.00000	0.0000	0
23/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.15700	0.18800	19.74522	0.00000	0.0000	500
23/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.13640	7.23880	1.43490	7.24000	7.2380	28,056
23/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.25700	0.29400	14.39689	0.00000	0.0000	0
23/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.47100	0.40500	14.01274	0.00000	0.0000	0
23/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.24200	0.27800	14.87603	0.00000	0.0000	0
23/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.50600	0.43900	13.24111	0.00000	0.0000	0
23/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.27200	0.31200	14.70588	0.00000	0.0000	0
23/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.43600	0.37300	14.44954	0.00000	0.0000	0
23/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.16300	0.13300	18.40491	0.00000	0.0000	0
23/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.54900	0.62200	13.29690	0.00000	0.0000	5,925

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23/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.24030	7.34410	1.43364	0.00000	0.0000	1,826
23/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.50600	0.57000	12.64822	0.00000	0.0000	0
23/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30200	0.26200	13.24503	0.00000	0.0000	0
23/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.48000	0.54200	12.91667	0.00000	0.0000	0
23/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.32600	0.28400	12.88344	0.00000	0.0000	0
23/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.53300	0.60000	12.57036	0.00000	0.0000	0
23/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.27900	0.24200	13.26165	0.00000	0.0000	0
23/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52500	0.59100	12.57143	0.00000	0.0000	0
23/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.28500	0.24700	13.33333	0.00000	0.0000	1,000
23/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.47390	7.57830	1.39686	0.00000	0.0000	0
23/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.67600	0.73900	9.31953	0.00000	0.0000	0
23/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.40200	0.36100	10.19900	0.00000	0.0000	0
23/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.65200	0.71200	9.20245	0.00000	0.0000	0
23/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.42800	0.38400	10.28037	0.00000	0.0000	0
23/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.70200	0.76600	9.11681	0.00000	0.0000	13,000
23/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.37800	0.33800	10.58201	0.00000	0.0000	0
23/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.45400	0.40900	9.91189	0.00000	0.0000	0
23/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.62800	0.68700	9.39490	0.00000	0.0000	11,000
23/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.24360	9.34530	1.10022	0.00000	0.0000	0
23/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.49300	1.53800	3.01407	0.00000	0.0000	0
23/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44900	1.39300	3.86473	0.00000	0.0000	0
23/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47600	1.52100	3.04878	0.00000	0.0000	0
23/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48200	1.42600	3.77868	0.00000	0.0000	0
23/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.51100	1.55600	2.97816	0.00000	0.0000	0
23/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41700	1.36100	3.95201	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.93820	7.03900	1.45283	7.00830	7.0083	284
23/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.06051	0.09248	52.83424	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.17231	0.10348	39.94545	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.04786	0.07347	53.51024	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.20966	0.13447	35.86283	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.07615	0.12090	58.76559	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.13795	0.08190	40.63066	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01442	0.02186	51.59501	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.42622	0.33286	21.90418	0.00000	0.0000	60
23/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.03890	7.14040	1.44199	0.00000	0.0000	40
23/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.21838	0.26505	21.37100	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.27948	0.22465	19.61858	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.20092	0.24045	19.67450	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.31202	0.25005	19.86091	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.23740	0.29129	22.70008	0.00000	0.0000	0
23/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.24850	0.20089	19.15895	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.23570	11.34740	0.99415	11.36000	11.3165	27,868
23/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02100	0.02800	33.33333	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.63500	0.53100	16.37795	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.01800	0.02400	33.33333	0.00000	0.0000	0

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23/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.68200	0.57700	15.39589	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02500	0.03300	32.00000	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.58900	0.48600	17.48727	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.51300	0.61300	19.49318	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.02700	0.01600	40.74074	0.00000	0.0000	10
23/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.29100	0.20700	28.86598	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.07700	0.10400	35.06494	0.00000	0.0000	10
23/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.05600	0.07500	33.92857	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.37000	0.27800	24.86486	0.00000	0.0000	100
23/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
23/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.72900	0.62300	14.54047	0.00000	0.0000	100
23/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.38330	11.49600	0.99005	11.50800	11.4665	27,849
23/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.32100	0.37000	15.26480	0.00000	0.0000	0
23/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.43800	0.37400	14.61187	0.00000	0.0000	200
23/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.30300	0.34900	15.18152	0.00000	0.0000	0
23/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.47000	0.40300	14.25532	0.00000	0.0000	0
23/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.34000	0.39400	15.88235	0.00000	0.0000	0
23/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.40700	0.34800	14.49631	0.00000	0.0000	0
23/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.26900	0.31100	15.61338	0.00000	0.0000	3,455
23/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.53600	0.46500	13.24627	0.00000	0.0000	100
23/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15800	0.18400	16.45570	0.00000	0.0000	0
23/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.87500	0.78800	9.94286	0.00000	0.0000	200
23/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.20200	0.16700	17.32673	0.00000	0.0000	0
23/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.58500	0.66300	13.33333	0.00000	0.0000	3,455
23/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.52430	11.63890	0.99442	0.00000	0.0000	993
23/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.46000	0.51000	10.86957	0.00000	0.0000	0
23/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.58600	0.52100	11.09215	0.00000	0.0000	0
23/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.44200	0.49000	10.85973	0.00000	0.0000	0
23/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.61800	0.55100	10.84142	0.00000	0.0000	0
23/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.47900	0.53300	11.27349	0.00000	0.0000	0
23/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.55500	0.49400	10.99099	0.00000	0.0000	0
23/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.29500	0.32800	11.18644	0.00000	0.0000	0
23/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.97100	0.88900	8.44490	0.00000	0.0000	250
23/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08500	0.08610	1.29412	0.00000	0.0000	647
23/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00160	0.00213	33.12500	0.00000	0.0000	0
23/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00160	0.00103	35.62500	0.00000	0.0000	0
23/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00005	0.00006	20.00000	0.00000	0.0000	0
23/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01005	0.00896	10.84577	0.00000	0.0000	0
23/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01001	0.01110	10.88911	0.00000	0.0000	0
23/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
23/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08630	0.08740	1.27462	0.00000	0.0000	11,717
23/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00723	0.00808	11.75657	0.00000	0.0000	0
23/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00093	0.00068	26.88172	0.00000	0.0000	0
23/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00240	0.00270	12.50000	0.00000	0.0000	0
23/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00610	0.00530	13.11475	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
23/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01637	0.01746	6.65852	0.00000	0.0000	0
23/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00007	0.00006	14.28571	0.00000	0.0000	0
23/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41370	11.41260	0.00964	0.00000	0.0000	0
23/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.81850	9.86980	0.52248	9.87750	9.8300	17,535
23/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.13100	0.15800	20.61069	0.00000	0.0000	0
23/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.11300	0.08800	22.12389	0.00000	0.0000	0
23/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.10900	0.12800	17.43119	0.00000	0.0000	0
23/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.14100	0.10800	23.40426	0.00000	0.0000	0
23/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.16100	0.19200	19.25466	0.00000	0.0000	0
23/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.09300	0.07200	22.58065	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.93130	9.98430	0.53367	0.00000	0.0000	51,227
23/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.46300	0.49800	7.55940	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18200	0.16400	9.89011	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.43200	0.46500	7.63889	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20100	0.18100	9.95025	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.49600	0.53100	7.05645	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.16500	0.14700	10.90909	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.24300	0.22100	9.05350	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.37400	0.40500	8.28877	0.00000	0.0000	3,590
23/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.63100	0.59000	6.49762	0.00000	0.0000	0
23/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.16200	0.17400	7.40741	0.00000	0.0000	3,590
23/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.03670	10.09170	0.54799	0.00000	0.0000	1,950
23/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.54100	0.57400	6.09982	0.00000	0.0000	0
23/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30400	0.28200	7.23684	0.00000	0.0000	0
23/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.51300	0.54600	6.43275	0.00000	0.0000	0
23/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32600	0.30400	6.74847	0.00000	0.0000	0
23/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.57000	0.60400	5.96491	0.00000	0.0000	0
23/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28300	0.26200	7.42049	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.35810	7.38800	0.40635	0.00000	0.0000	15,121
23/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.70800	0.73800	4.23729	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.65900	0.68800	4.40061	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.75800	0.78800	3.95778	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.36640	7.39580	0.39911	0.00000	0.0000	9,415
23/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.73100	0.75700	3.55677	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.68400	0.71000	3.80117	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.77800	0.80500	3.47044	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.38100	7.40980	0.39019	0.00000	0.0000	5
23/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.76100	0.78700	3.41656	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
23/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.71800	0.74200	3.34262	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.80600	0.83200	3.22581	0.00000	0.0000	0
23/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
23/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.27620	8.29220	0.19333	0.00000	0.0000	0
23/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.41900	1.43200	0.91614	0.00000	0.0000	0
23/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44300	0.44000	0.67720	0.00000	0.0000	0
23/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.39100	1.40300	0.86269	0.00000	0.0000	0
23/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46500	0.46100	0.86022	0.00000	0.0000	0
23/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.45700	1.47000	0.89224	0.00000	0.0000	0
23/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.43100	0.42800	0.69606	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.11620	7.18260	0.93308	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.24000	0.29600	23.33333	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.02400	0.01300	45.83333	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.19800	0.25100	26.76768	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.03200	0.01800	43.75000	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.28300	0.34200	20.84806	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.01700	0.00900	47.05882	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.20110	7.26730	0.91930	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.17200	0.19800	15.11628	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.22100	0.18100	18.09955	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.15300	0.17700	15.68627	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.25200	0.21000	16.66667	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.19300	0.22700	17.61658	0.00000	0.0000	0
23/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.19200	0.16000	16.66667	0.00000	0.0000	0
23/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.90250	7.97050	0.86049	0.00000	0.0000	953
23/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.80400	0.87100	8.33333	0.00000	0.0000	0
23/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.75400	0.82100	8.88594	0.00000	0.0000	0
23/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.85300	0.92100	7.97186	0.00000	0.0000	0
23/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.02130	8.09100	0.86894	0.00000	0.0000	50
23/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.48900	0.53800	10.02045	0.00000	0.0000	0
23/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.11800	0.09700	17.79661	0.00000	0.0000	0
23/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.45600	0.50200	10.08772	0.00000	0.0000	0
23/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.13500	0.11100	17.77778	0.00000	0.0000	0
23/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.52400	0.57500	9.73282	0.00000	0.0000	0
23/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.10300	0.08400	18.44660	0.00000	0.0000	0
23/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,003.73000	14,136.32000	0.94682	0.00000	0.0000	0
23/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	503.70000	636.30000	26.32519	0.00000	0.0000	0
23/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	503.70000	636.30000	26.32519	0.00000	0.0000	0
23/05/2011	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
23/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	503.70000	636.30000	26.32519	0.00000	0.0000	0
23/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06920	1.08200	1.19716	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02590	0.03540	36.67954	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00670	0.00340	49.25373	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00580	0.00850	46.55172	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03660	0.02650	27.59563	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06990	0.08250	18.02575	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00070	0.00050	28.57143	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08890	1.10170	1.17550	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03230	0.03780	17.02786	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04340	0.03610	16.82028	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01850	0.02160	16.75676	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07960	0.06990	12.18593	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05690	0.06570	15.46573	0.00000	0.0000	0
23/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0

Future Open Interest

739,362

Option Open Interest

177,285

Total

916,647