



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/05/2011

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
24/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.03900	7.02230	0.23725	7.04700	7.0064	373,552
24/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.42400	0.44000	3.77358	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	800
24/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.47200	0.48800	3.38983	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	7,200
24/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.37800	0.39400	4.23280	0.00000	0.0000	1,000
24/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.35500	0.33800	4.78873	0.00000	0.0000	450
24/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	300
24/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.20700	0.22000	6.28019	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04600	0.04200	8.69565	0.00000	0.0000	1,690
24/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.10300	0.11300	9.70874	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.09200	0.08500	7.60870	0.00000	0.0000	6,000
24/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.96200	0.97900	1.76715	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
24/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.76400	0.78000	2.09424	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
24/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.24700	0.26100	5.66802	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	1,000
24/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	250
24/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.28900	0.30300	4.84429	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.13400	0.14500	8.20896	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.07300	0.06700	8.21918	0.00000	0.0000	100
24/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.08200	0.08500	3.65854	0.00000	0.0000	3,000
24/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.12100	0.10700	11.57025	0.00000	0.0000	25,030
24/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.33300	0.34800	4.50450	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	5,700
24/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.06400	0.06600	3.12500	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.15300	0.13800	9.80392	0.00000	0.0000	100
24/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.40100	0.38400	4.23940	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	7,450
24/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.22700	0.21000	7.48899	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	2,400
24/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.05000	0.05100	2.00000	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
24/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.18900	0.17300	8.46561	0.00000	0.0000	2,650
24/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.54400	0.52700	3.12500	0.00000	0.0000	3,000
24/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	100
24/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.26800	0.25100	6.34328	0.00000	0.0000	100
24/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
24/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.31100	0.29400	5.46624	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.14040	7.12330	0.23948	7.14000	7.1231	169,532
24/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.97000	0.98700	1.75258	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.01600	1.03300	1.67323	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06400	0.06400	0.00000	0.00000	0.0000	3,000
24/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.92400	0.94100	1.83983	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.74600	0.76200	2.14477	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08600	0.08500	1.16279	0.00000	0.0000	2,800
24/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.15900	0.15700	1.25786	0.00000	0.0000	5,000
24/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.41900	0.43400	3.57995	0.00000	0.0000	2,800
24/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.44700	0.43400	2.90828	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.10700	0.11100	3.73832	0.00000	0.0000	10,000
24/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.38000	0.36800	3.15789	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.14000	0.14500	3.57143	0.00000	0.0000	10,000
24/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.45700	0.47200	3.28228	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.14700	0.14500	1.36054	0.00000	0.0000	10,000
24/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.57600	0.59100	2.60417	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11600	0.11400	1.72414	0.00000	0.0000	200
24/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.52000	0.50600	2.69231	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08000	0.08300	3.75000	0.00000	0.0000	5,000
24/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.59800	0.58300	2.50836	0.00000	0.0000	6,060
24/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.22500	0.23200	3.11111	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.26500	0.25500	3.77358	0.00000	0.0000	6,060
24/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.66600	2.68300	0.63766	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.34800	0.36100	3.73563	0.00000	0.0000	0
24/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.18800	0.18400	2.12766	0.00000	0.0000	500
24/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.23880	7.22050	0.25280	0.00000	0.0000	28,056
24/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.29400	0.28800	2.04082	0.00000	0.0000	0
24/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.40500	0.41800	3.20988	0.00000	0.0000	0
24/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.27800	0.27200	2.15827	0.00000	0.0000	0
24/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.43900	0.45200	2.96128	0.00000	0.0000	0
24/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.31200	0.30500	2.24359	0.00000	0.0000	0
24/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.37300	0.38500	3.21716	0.00000	0.0000	0
24/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.13300	0.13800	3.75940	0.00000	0.0000	0
24/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.62200	0.60800	2.25080	0.00000	0.0000	5,925

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24/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.34410	7.32430	0.26960	0.00000	0.0000	1,826
24/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.57000	0.55300	2.98246	0.00000	0.0000	0
24/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.26200	0.26500	1.14504	0.00000	0.0000	0
24/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.54200	0.52500	3.13653	0.00000	0.0000	0
24/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.28400	0.28700	1.05634	0.00000	0.0000	0
24/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.60000	0.58300	2.83333	0.00000	0.0000	0
24/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.24200	0.24500	1.23967	0.00000	0.0000	0
24/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.59100	0.57400	2.87648	0.00000	0.0000	0
24/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.24700	0.25000	1.21457	0.00000	0.0000	1,000
24/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.57830	7.55830	0.26391	0.00000	0.0000	0
24/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.73900	0.72600	1.75913	0.00000	0.0000	0
24/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.36100	0.36800	1.93906	0.00000	0.0000	0
24/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.71200	0.70000	1.68539	0.00000	0.0000	0
24/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.38400	0.39200	2.08333	0.00000	0.0000	0
24/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.76600	0.75300	1.69713	0.00000	0.0000	13,000
24/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.33800	0.34500	2.07101	0.00000	0.0000	0
24/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.40900	0.41700	1.95599	0.00000	0.0000	0
24/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.68700	0.67500	1.74672	0.00000	0.0000	11,000
24/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.34530	9.32980	0.16586	0.00000	0.0000	0
24/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.53800	1.53800	0.00000	0.00000	0.0000	0
24/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.39300	1.40800	1.07681	0.00000	0.0000	0
24/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52100	1.52100	0.00000	0.00000	0.0000	0
24/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.42600	1.44100	1.05189	0.00000	0.0000	0
24/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.55600	1.55600	0.00000	0.00000	0.0000	0
24/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.36100	1.37600	1.10213	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.03900	7.02230	0.23725	0.00000	0.0000	284
24/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.09248	0.08498	8.10986	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.10348	0.11268	8.89061	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.07347	0.06728	8.42521	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.13447	0.14498	7.81587	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.12090	0.10658	11.84450	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.08190	0.08428	2.90598	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02186	0.01986	9.14913	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.33286	0.34756	4.41627	0.00000	0.0000	60
24/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.14040	7.12330	0.23948	0.00000	0.0000	40
24/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.26505	0.25542	3.63328	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.22465	0.23212	3.32517	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.24045	0.23530	2.14182	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.25005	0.26200	4.77904	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.29129	0.28107	3.50853	0.00000	0.0000	0
24/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.20089	0.20777	3.42476	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.34740	11.36330	0.14012	11.36450	11.3320	27,868
24/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.53100	0.51600	2.82486	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0

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24/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.57700	0.56100	2.77296	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.48600	0.47100	3.08642	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.61300	0.62700	2.28385	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	10
24/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.20700	0.19500	5.79710	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.10400	0.10800	3.84615	0.00000	0.0000	10
24/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.07500	0.07800	4.00000	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.27800	0.26500	4.67626	0.00000	0.0000	100
24/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
24/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.62300	0.60800	2.40770	0.00000	0.0000	100
24/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.49600	11.51150	0.13483	11.50550	11.4770	27,949
24/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.37000	0.38000	2.70270	0.00000	0.0000	0
24/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.37400	0.36900	1.33690	0.00000	0.0000	200
24/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.34900	0.36000	3.15186	0.00000	0.0000	0
24/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.40300	0.39900	0.99256	0.00000	0.0000	0
24/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.39400	0.40500	2.79188	0.00000	0.0000	0
24/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.34800	0.34400	1.14943	0.00000	0.0000	0
24/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.31100	0.32100	3.21543	0.00000	0.0000	3,455
24/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.46500	0.46000	1.07527	0.00000	0.0000	100
24/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.18400	0.19100	3.80435	0.00000	0.0000	0
24/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.78800	0.78000	1.01523	0.00000	0.0000	200
24/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.16700	0.16400	1.79641	0.00000	0.0000	0
24/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.66300	0.67500	1.80995	0.00000	0.0000	3,455
24/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.63890	11.65270	0.11857	0.00000	0.0000	993
24/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.51000	0.51700	1.37255	0.00000	0.0000	0
24/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.52100	0.51400	1.34357	0.00000	0.0000	0
24/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.49000	0.49700	1.42857	0.00000	0.0000	0
24/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.55100	0.54400	1.27042	0.00000	0.0000	0
24/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.53300	0.54100	1.50094	0.00000	0.0000	0
24/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.49400	0.48800	1.21457	0.00000	0.0000	0
24/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.32800	0.33500	2.13415	0.00000	0.0000	0
24/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.88900	0.88200	0.78740	0.00000	0.0000	250
24/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08610	0.08550	0.69686	0.08617	0.0862	637
24/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00213	0.00173	18.77934	0.00000	0.0000	0
24/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00103	0.00123	19.41748	0.00000	0.0000	0
24/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00006	0.00004	33.33333	0.00000	0.0000	0
24/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00896	0.00954	6.47321	0.00000	0.0000	0
24/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01110	0.01050	5.40541	0.00000	0.0000	0
24/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08740	0.08680	0.68650	0.00000	0.0000	11,717
24/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00808	0.00757	6.31188	0.00000	0.0000	0
24/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00068	0.00077	13.23529	0.00000	0.0000	0
24/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00270	0.00251	7.03704	0.00000	0.0000	0
24/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00530	0.00571	7.73585	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
24/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01746	0.01686	3.43643	0.00000	0.0000	0
24/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
24/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41260	11.41320	0.00526	0.00000	0.0000	0
24/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.86980	9.90050	0.31105	9.90000	9.8695	17,549
24/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.15800	0.17500	10.75949	0.00000	0.0000	0
24/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.08800	0.07500	14.77273	0.00000	0.0000	0
24/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.12800	0.14300	11.71875	0.00000	0.0000	0
24/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.10800	0.09300	13.88889	0.00000	0.0000	0
24/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.19200	0.21000	9.37500	0.00000	0.0000	0
24/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.07200	0.06000	16.66667	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.98430	10.01420	0.29947	0.00000	0.0000	51,327
24/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.49800	0.51600	3.61446	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16400	0.15200	7.31707	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.46500	0.48200	3.65591	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18100	0.16800	7.18232	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.53100	0.55000	3.57815	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14700	0.13600	7.48299	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.22100	0.20500	7.23982	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.40500	0.41900	3.45679	0.00000	0.0000	3,590
24/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.59000	0.56600	4.06780	0.00000	0.0000	0
24/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.17400	0.18000	3.44828	0.00000	0.0000	3,590
24/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.09170	10.12100	0.29034	10.13550	10.1350	1,950
24/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.57400	0.58900	2.61324	0.00000	0.0000	0
24/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28200	0.26800	4.96454	0.00000	0.0000	0
24/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.54600	0.56000	2.56410	0.00000	0.0000	0
24/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30400	0.28900	4.93421	0.00000	0.0000	0
24/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.60400	0.62000	2.64901	0.00000	0.0000	0
24/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26200	0.24900	4.96183	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.38800	7.40010	0.16378	0.00000	0.0000	15,121
24/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.73800	0.75000	1.62602	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.68800	0.70000	1.74419	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.78800	0.80000	1.52284	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.39580	7.40780	0.16225	0.00000	0.0000	9,515
24/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.75700	0.76900	1.58520	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.71000	0.72200	1.69014	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.80500	0.81600	1.36646	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.40980	7.42030	0.14170	0.00000	0.0000	5
24/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.78700	0.79600	1.14358	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
24/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.74200	0.75100	1.21294	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.83200	0.84100	1.08173	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.00000	0.21000	100.00000	0.00000	0.0000	0
24/05/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00000	0.29000	100.00000	0.00000	0.0000	0
24/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.29220	8.31130	0.23034	0.00000	0.0000	0
24/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.43200	1.44500	0.90782	0.00000	0.0000	0
24/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44000	0.43400	1.36364	0.00000	0.0000	0
24/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.40300	1.41600	0.92659	0.00000	0.0000	0
24/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46100	0.45500	1.30152	0.00000	0.0000	0
24/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.47000	1.48400	0.95238	0.00000	0.0000	0
24/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42800	0.42300	1.16822	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.18260	7.17800	0.06404	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.29600	0.28900	2.36486	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.25100	0.24300	3.18725	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.34200	0.33500	2.04678	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.26730	7.26260	0.06467	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.19800	0.19500	1.51515	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.18100	0.18200	0.55249	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.17700	0.17400	1.69492	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.21000	0.21100	0.47619	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.22700	0.22300	1.76211	0.00000	0.0000	0
24/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.16000	0.16000	0.00000	0.00000	0.0000	0
24/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.97050	7.98900	0.23211	7.98100	7.9810	953
24/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.87100	0.89000	2.18140	0.00000	0.0000	0
24/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.82100	0.84000	2.31425	0.00000	0.0000	0
24/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.92100	0.93900	1.95440	0.00000	0.0000	0
24/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.09100	8.10930	0.22618	0.00000	0.0000	50
24/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.53800	0.55300	2.78810	0.00000	0.0000	0
24/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.09700	0.09400	3.09278	0.00000	0.0000	0
24/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.50200	0.51700	2.98805	0.00000	0.0000	0
24/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.11100	0.10800	2.70270	0.00000	0.0000	0
24/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.57500	0.59000	2.60870	0.00000	0.0000	0
24/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.08400	0.08100	3.57143	0.00000	0.0000	0
24/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,136.32000	14,134.82000	0.01061	0.00000	0.0000	0
24/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	636.30000	634.80000	0.23574	0.00000	0.0000	0
24/05/2011	RAIN 2011/06/13	13,500.00	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
24/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	636.30000	634.80000	0.23574	0.00000	0.0000	0
24/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	636.30000	634.80000	0.23574	0.00000	0.0000	0
24/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.08200	1.08050	0.13863	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03540	0.03390	4.23729	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00340	0.00340	0.00000	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00850	0.00780	8.23529	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02650	0.02730	3.01887	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08250	0.08100	1.81818	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00050	0.00050	0.00000	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.10170	1.10070	0.09077	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03780	0.03740	1.05820	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.03610	0.03670	1.66205	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02160	0.02150	0.46296	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.06990	0.07080	1.28755	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06570	0.06490	1.21766	0.00000	0.0000	0
24/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01400	0.01420	1.42857	0.00000	0.0000	0

Future Open Interest										738,924
Option Open Interest										177,285
Total										916,209