



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 16/05/2011 To: 17/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.29430	9.32310	0
16/05/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.50500	0.53500	3,000
16/05/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.01100	0.01000	100
16/05/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.56900	0.59500	6,060
16/05/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.07100	0.06800	0
16/05/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.36800	0.39600	0
16/05/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.02400	0.02100	7,450
16/05/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.49400	0.51900	0
16/05/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.09600	0.09200	5,000
16/05/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.59600	0.62000	5,925
16/05/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.14700	0.14200	0
16/05/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.42400	0.44700	0
16/05/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.12600	0.12000	10,000
16/05/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.20700	0.23100	0
16/05/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.06300	0.05600	2,400
16/05/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.36100	0.38100	0
16/05/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.16300	0.15400	10,000
16/05/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.14100	0.16200	100
16/05/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.09700	0.08700	0
16/05/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.57800	0.59900	0
16/05/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.25700	0.24900	0
16/05/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.57000	0.59100	0
16/05/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.26300	0.25500	1,000
16/05/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.55000	0.57000	0
16/05/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.27900	0.27000	0
16/05/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.09300	0.10900	6,000
16/05/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.14900	0.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.52200	0.54300	0
16/05/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.30100	0.29300	0
16/05/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.25300	0.26800	6,060
16/05/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.25500	0.24100	0
16/05/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.74800	0.76700	13,000
16/05/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.35300	0.34500	0
16/05/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.72100	0.74000	0
16/05/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.37600	0.36800	0
16/05/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.69500	0.71300	0
16/05/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.40000	0.39100	0
16/05/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.67000	0.68800	11,000
16/05/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.42500	0.41600	0
16/05/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.28600	0.29900	0
16/05/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.43700	0.42100	0
16/05/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.27100	0.28200	0
16/05/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.47200	0.45400	0
16/05/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.14700	0.15600	10,000
16/05/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.49900	0.47900	0
16/05/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.01400	0.01700	800
16/05/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.52000	0.49200	0
16/05/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.11700	0.12400	200
16/05/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.61900	0.59700	0
16/05/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.08800	0.09300	2,800
16/05/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.79000	0.76600	0
16/05/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.06800	0.07100	3,000
16/05/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.97000	0.94400	0
16/05/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.06300	0.06700	0
16/05/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.01500	0.99000	0
16/05/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.06000	0.06300	0
16/05/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.06200	1.03600	0
16/05/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.50800	1.53300	0
16/05/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.36400	1.36000	0
16/05/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.49100	1.51600	0
16/05/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.39700	1.39300	0
16/05/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.47400	1.49900	0
16/05/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.43000	1.42600	0
16/05/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00700	0.00700	0
16/05/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.70900	2.68000	0
16/05/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.09820	7.12730	40
16/05/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.11303	0.13165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.11853	0.10665	0
16/05/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.27782	0.29426	0
16/05/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.22962	0.21696	0
16/05/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.25323	0.26831	0
16/05/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.25503	0.24101	0
16/05/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.23400	0.24808	0
16/05/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.28580	0.27078	0
16/05/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.02626	0.03271	0
16/05/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.38176	0.35771	60
16/05/2011	£ / R On 19-December-11			Foreign Exchange Future	11.64850	11.68200	993
16/05/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.62500	0.66200	0
16/05/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.02400	0.02300	10
16/05/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.68000	0.71200	3,455
16/05/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.17800	0.17500	0
16/05/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.41700	0.44300	0
16/05/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.36500	0.35600	0
16/05/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.39300	0.41800	0
16/05/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.39100	0.38100	200
16/05/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.37200	0.39400	0
16/05/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.42000	0.40700	0
16/05/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.55000	0.57400	0
16/05/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.50200	0.49200	0
16/05/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.52700	0.55100	0
16/05/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.52900	0.51900	0
16/05/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.50700	0.52800	0
16/05/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.55900	0.54600	0
16/05/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.05000	0.06300	0
16/05/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.49900	0.47400	0
16/05/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.04400	0.05500	0
16/05/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.54300	0.51600	0
16/05/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.03800	0.04800	0
16/05/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.58700	0.55900	0
16/05/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.03300	0.04200	0
16/05/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.63200	0.60300	100
16/05/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.20600	0.21900	0
16/05/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.80400	0.78200	200
16/05/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.34600	0.36000	0
16/05/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.89800	0.87800	250
16/05/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08790	0.08830	11,717
16/05/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01796	0.01836	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
16/05/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01150	0.01200	0
16/05/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/05/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00854	0.00886	0
16/05/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00064	0.00056	0
16/05/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00254	0.00293	0
16/05/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00104	0.00093	0
16/05/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00301	0.00313	0
16/05/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00511	0.00483	0
16/05/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00016	0.00021	0
16/05/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00866	0.00821	0
16/05/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/05/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41210	11.41170	0
16/05/2011	€ / R On 19-December-11			Foreign Exchange Future	10.17630	10.20530	2,000
16/05/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.60300	0.62900	0
16/05/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.13600	0.13200	0
16/05/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.56800	0.59400	0
16/05/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.15100	0.14700	0
16/05/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.53400	0.56000	0
16/05/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.16700	0.16300	0
16/05/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.66800	0.69200	0
16/05/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.24200	0.23700	0
16/05/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.63800	0.66100	0
16/05/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.26200	0.25600	0
16/05/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.60800	0.63000	0
16/05/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.28200	0.27500	0
16/05/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.21500	0.22700	3,590
16/05/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.54800	0.53000	0
16/05/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.31270	8.34500	0
16/05/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.85800	0.88000	0
16/05/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02200	0.02100	0
16/05/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.81200	0.83400	0
16/05/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02600	0.02500	0
16/05/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.76800	0.78900	0
16/05/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.03200	0.03000	0
16/05/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.49000	1.51300	0
16/05/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.42700	0.41800	0
16/05/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.45200	1.47500	0
16/05/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.43900	0.43000	0
16/05/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.42200	1.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.45900	0.44200	0
16/05/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.28630	7.34340	0
16/05/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.36300	0.42100	0
16/05/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.01300	0.01300	0
16/05/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.31800	0.37500	0
16/05/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.01800	0.01700	0
16/05/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.27400	0.33000	0
16/05/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.02400	0.02200	0
16/05/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.24900	0.29000	0
16/05/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.16300	0.14700	0
16/05/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.22000	0.25900	0
16/05/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.18400	0.16600	0
16/05/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.19400	0.23100	0
16/05/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.20800	0.18800	0
16/05/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.06590	8.03460	50
16/05/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.89600	0.86800	0
16/05/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00200	0.00200	0
16/05/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.84700	0.81900	0
16/05/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00300	0.00300	0
16/05/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.79700	0.77000	0
16/05/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00300	0.00400	0
16/05/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.56200	0.54200	0
16/05/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.09600	0.10700	0
16/05/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.52600	0.50800	0
16/05/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.11000	0.12300	0
16/05/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.49100	0.47400	0
16/05/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.12500	0.13900	0
16/05/2011	RAIN On 13-June-11			Foreign Exchange Future	14,159.75000	14,220.61000	0
16/05/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	659.80000	720.60000	0
16/05/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
16/05/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	659.80000	720.60000	0
16/05/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
16/05/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	659.70000	720.60000	0
16/05/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
16/05/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.09530	1.10160	0
16/05/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07600	0.08220	0
16/05/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00070	0.00080	0
16/05/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.06230	0.06740	0
16/05/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.01700	0.01580	0
16/05/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03660	0.03970	0

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16/05/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.04130	0.03810	0
16/05/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02150	0.02320	0
16/05/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.07620	0.07160	0
17/05/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.32720	9.29430	0
17/05/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.53400	0.50500	3,000
17/05/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00800	0.01100	100
17/05/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.59400	0.56900	6,060
17/05/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.06400	0.07100	0
17/05/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.39500	0.36800	0
17/05/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.01900	0.02400	7,450
17/05/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.51700	0.49400	0
17/05/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.08700	0.09600	5,000
17/05/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.61800	0.59600	5,925
17/05/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.14100	0.14700	0
17/05/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.44600	0.42400	0
17/05/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.11600	0.12600	10,000
17/05/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.22800	0.20700	0
17/05/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.05200	0.06300	2,400
17/05/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.38000	0.36100	0
17/05/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.15000	0.16300	10,000
17/05/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.15900	0.14100	100
17/05/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.08300	0.09700	0
17/05/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.59600	0.57800	0
17/05/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.24700	0.25700	0
17/05/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.58800	0.57000	0
17/05/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.25300	0.26300	1,000
17/05/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.56700	0.55000	0
17/05/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.26800	0.27900	0
17/05/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.10100	0.09300	6,000
17/05/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.12500	0.14900	0
17/05/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.53900	0.52200	0
17/05/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.29000	0.30100	0
17/05/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.26800	0.25300	6,060
17/05/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.23800	0.25500	0
17/05/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.76200	0.74800	13,000
17/05/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.34200	0.35300	0
17/05/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.73600	0.72100	0
17/05/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.36600	0.37600	0
17/05/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.71000	0.69500	0
17/05/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.39000	0.40000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.68400	0.67000	11,000
17/05/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.41400	0.42500	0
17/05/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.29600	0.28600	0
17/05/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.41900	0.43700	0
17/05/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.28000	0.27100	0
17/05/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.45300	0.47200	0
17/05/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.15200	0.14700	10,000
17/05/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.47200	0.49900	0
17/05/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.01400	0.01400	800
17/05/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.48800	0.52000	0
17/05/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.12100	0.11700	200
17/05/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.59100	0.61900	0
17/05/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.09000	0.08800	2,800
17/05/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.76000	0.79000	0
17/05/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.06900	0.06800	3,000
17/05/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.93900	0.97000	0
17/05/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.06400	0.06300	0
17/05/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.98400	1.01500	0
17/05/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.06000	0.06000	0
17/05/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.03000	1.06200	0
17/05/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.52800	1.50800	0
17/05/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.35100	1.36400	0
17/05/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.51100	1.49100	0
17/05/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.38400	1.39700	0
17/05/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.49400	1.47400	0
17/05/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.41700	1.43000	0
17/05/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00700	0.00700	0
17/05/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.67700	2.70900	0
17/05/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	7.12970	7.09820	40
17/05/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.12821	0.11303	0
17/05/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.10181	0.11853	0
17/05/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.29380	0.27782	0
17/05/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.21410	0.22962	0
17/05/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.26816	0.25323	0
17/05/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.23846	0.25503	0
17/05/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.24410	0.23400	0
17/05/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.26440	0.28580	0
17/05/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.02763	0.02626	0
17/05/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.35123	0.38176	60
17/05/2011	£ / R On 19-December-11			Foreign Exchange Future	11.67510	11.64850	993

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.65400	0.62500	0
17/05/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.02000	0.02400	10
17/05/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.70200	0.68000	3,455
17/05/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.16800	0.17800	0
17/05/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.43100	0.41700	0
17/05/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.34700	0.36500	0
17/05/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.40600	0.39300	0
17/05/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.37200	0.39100	200
17/05/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.38200	0.37200	0
17/05/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.39800	0.42000	0
17/05/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.56400	0.55000	0
17/05/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.48900	0.50200	0
17/05/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.54000	0.52700	0
17/05/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.51500	0.52900	0
17/05/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.51800	0.50700	0
17/05/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.54300	0.55900	0
17/05/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.05100	0.05000	0
17/05/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.46700	0.49900	0
17/05/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.04400	0.04400	0
17/05/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.51000	0.54300	0
17/05/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.03800	0.03800	0
17/05/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.55400	0.58700	0
17/05/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.03300	0.03300	0
17/05/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.59900	0.63200	100
17/05/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.20900	0.20600	0
17/05/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.77500	0.80400	200
17/05/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.35100	0.34600	0
17/05/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.87600	0.89800	250
17/05/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08760	0.08790	11,717
17/05/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01766	0.01796	0
17/05/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
17/05/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01130	0.01150	0
17/05/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00827	0.00854	0
17/05/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00067	0.00064	0
17/05/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00239	0.00254	0
17/05/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00109	0.00104	0
17/05/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00286	0.00301	0
17/05/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00526	0.00511	0
17/05/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00014	0.00016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.00884	0.00866	0
17/05/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/05/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41240	11.41210	0
17/05/2011	€ / R On 19-December-11			Foreign Exchange Future	10.17310	10.17630	2,000
17/05/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.60300	0.60300	0
17/05/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.13400	0.13600	0
17/05/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.56800	0.56800	0
17/05/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.14900	0.15100	0
17/05/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.53400	0.53400	0
17/05/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.16500	0.16700	0
17/05/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.66700	0.66800	0
17/05/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.24400	0.24200	0
17/05/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.63700	0.63800	0
17/05/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.26400	0.26200	0
17/05/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.60700	0.60800	0
17/05/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.28400	0.28200	0
17/05/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.21200	0.21500	3,590
17/05/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.54300	0.54800	0
17/05/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.28580	8.31270	0
17/05/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.85000	0.85800	0
17/05/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02200	0.02200	0
17/05/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.80400	0.81200	0
17/05/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02600	0.02600	0
17/05/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.76000	0.76800	0
17/05/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.03200	0.03200	0
17/05/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.46500	1.49000	0
17/05/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.42900	0.42700	0
17/05/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.42700	1.45200	0
17/05/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.44100	0.43900	0
17/05/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.39800	1.42200	0
17/05/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.46200	0.45900	0
17/05/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.28090	7.28630	0
17/05/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.36100	0.36300	0
17/05/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.01600	0.01300	0
17/05/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.31600	0.31800	0
17/05/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.02100	0.01800	0
17/05/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.27300	0.27400	0
17/05/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.02800	0.02400	0
17/05/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.24700	0.24900	0
17/05/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.16600	0.16300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.21900	0.22000	0
17/05/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.18800	0.18400	0
17/05/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.19300	0.19400	0
17/05/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.21200	0.20800	0
17/05/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.06700	8.06590	50
17/05/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.89800	0.89600	0
17/05/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00200	0.00200	0
17/05/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.84900	0.84700	0
17/05/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00300	0.00300	0
17/05/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.79900	0.79700	0
17/05/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00300	0.00300	0
17/05/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.56300	0.56200	0
17/05/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.09600	0.09600	0
17/05/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.52700	0.52600	0
17/05/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.11000	0.11000	0
17/05/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.49300	0.49100	0
17/05/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.12600	0.12500	0
17/05/2011	RAIN On 13-June-11			Foreign Exchange Future	14,186.84000	14,159.75000	0
17/05/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	686.90000	659.80000	0
17/05/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
17/05/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	686.80000	659.80000	0
17/05/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
17/05/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	686.80000	659.70000	0
17/05/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
17/05/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.10130	1.09530	0
17/05/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.08150	0.07600	0
17/05/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00070	0.00070	0
17/05/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.06640	0.06230	0
17/05/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.01510	0.01700	0
17/05/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.03880	0.03660	0
17/05/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.03750	0.04130	0
17/05/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.02260	0.02150	0
17/05/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.07130	0.07620	0
Futures Open Interest							685,357.00
Options Open Interest							177,285.00
Total							862,642.00