



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 25/05/2011

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
25/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.02230	7.06560	0.61661	7.09100	7.0405	373,287
25/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.44000	0.39900	9.31818	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	800
25/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.48800	0.44600	8.60656	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	7,200
25/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.39400	0.35300	10.40609	0.00000	0.0000	1,000
25/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33800	0.37700	11.53846	0.00000	0.0000	450
25/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	300
25/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.22000	0.18500	15.90909	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04200	0.05100	21.42857	0.00000	0.0000	1,690
25/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.11300	0.08700	23.00885	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.08500	0.10300	21.17647	0.00000	0.0000	6,000
25/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.97900	0.93500	4.49438	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
25/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.78000	0.73700	5.51282	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	1,000
25/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.26100	0.22400	14.17625	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03300	0.04000	21.21212	0.00000	0.0000	1,000
25/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	250
25/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.30300	0.26500	12.54125	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.14500	0.11600	20.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.06700	0.08200	22.38806	0.00000	0.0000	100
25/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.08500	0.06800	20.00000	0.00000	0.0000	3,000
25/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.10700	0.13400	25.23364	0.00000	0.0000	25,030
25/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.34800	0.30800	11.49425	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	5,700
25/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.06600	0.05200	21.21212	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.13800	0.16800	21.73913	0.00000	0.0000	100
25/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.38400	0.42400	10.41667	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	7,450
25/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.21000	0.24500	16.66667	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.03800	0.02900	23.68421	0.00000	0.0000	2,400
25/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.05100	0.03900	23.52941	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
25/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.17300	0.20500	18.49711	0.00000	0.0000	2,650
25/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.52700	0.56900	7.96964	0.00000	0.0000	3,000
25/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	100
25/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.25100	0.28700	14.34263	0.00000	0.0000	100
25/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
25/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.29400	0.33200	12.92517	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.12330	7.16830	0.63173	7.19100	7.1421	169,090
25/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06000	0.06400	6.66667	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.98700	0.94600	4.15400	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03300	0.99200	3.96902	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06400	0.06900	7.81250	0.00000	0.0000	3,000
25/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.94100	0.90100	4.25080	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.76200	0.72300	5.11811	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08500	0.09100	7.05882	0.00000	0.0000	2,800
25/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.15700	0.17000	8.28025	0.00000	0.0000	5,000
25/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.43400	0.40200	7.37327	0.00000	0.0000	2,800
25/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.43400	0.46700	7.60369	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.11100	0.09900	10.81081	0.00000	0.0000	10,000
25/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.36800	0.39800	8.15217	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.14500	0.13000	10.34483	0.00000	0.0000	10,000
25/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.47200	0.43900	6.99153	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.14500	0.15700	8.27586	0.00000	0.0000	10,000
25/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.59100	0.55600	5.92217	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11400	0.12400	8.77193	0.00000	0.0000	200
25/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.50600	0.54100	6.91700	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08300	0.07300	12.04819	0.00000	0.0000	5,000
25/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06000	0.05300	11.66667	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.58300	0.62100	6.51801	0.00000	0.0000	6,060
25/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.23200	0.21200	8.62069	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.25500	0.28000	9.80392	0.00000	0.0000	6,060
25/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.68300	2.63800	1.67723	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.36100	0.33100	8.31025	0.00000	0.0000	0
25/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.18400	0.19900	8.15217	0.00000	0.0000	500
25/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.22050	7.26770	0.65369	7.28000	7.2597	28,132
25/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.28800	0.30700	6.59722	0.00000	0.0000	0
25/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.41800	0.38900	6.93780	0.00000	0.0000	0
25/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.27200	0.29000	6.61765	0.00000	0.0000	0
25/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.45200	0.42200	6.63717	0.00000	0.0000	0
25/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.30500	0.32500	6.55738	0.00000	0.0000	0
25/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.38500	0.35700	7.27273	0.00000	0.0000	0
25/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.13800	0.12400	10.14493	0.00000	0.0000	0
25/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.60800	0.64200	5.59211	0.00000	0.0000	5,925

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
25/05/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00000	0.88200	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.00000	0.15000	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.32430	7.37400	0.67856	7.35200	7.3520	1,911
25/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.55300	0.58700	6.14828	0.00000	0.0000	0
25/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.26500	0.24900	6.03774	0.00000	0.0000	0
25/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.52500	0.55800	6.28571	0.00000	0.0000	0
25/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.28700	0.27000	5.92334	0.00000	0.0000	0
25/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.58300	0.61700	5.83190	0.00000	0.0000	0
25/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.24500	0.22900	6.53061	0.00000	0.0000	0
25/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.57400	0.60900	6.09756	0.00000	0.0000	0
25/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.25000	0.23500	6.00000	0.00000	0.0000	1,000
25/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.55830	7.60870	0.66682	0.00000	0.0000	0
25/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.72600	0.75900	4.54545	0.00000	0.0000	0
25/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.36800	0.35000	4.89130	0.00000	0.0000	0
25/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.70000	0.73200	4.57143	0.00000	0.0000	0
25/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.39200	0.37300	4.84694	0.00000	0.0000	0
25/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.75300	0.78600	4.38247	0.00000	0.0000	13,000
25/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.34500	0.32700	5.21739	0.00000	0.0000	0
25/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.41700	0.39700	4.79616	0.00000	0.0000	0
25/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.67500	0.70600	4.59259	0.00000	0.0000	11,000
25/05/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.70000	7.72570	0.33377	0.00000	0.0000	0
25/05/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.00000	0.63900	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.00000	0.61300	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.00000	0.62000	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.00000	0.64400	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.00000	0.66000	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.00000	0.58400	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.00000	0.81000	100.00000	0.00000	0.0000	0
25/05/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.00000	0.53600	100.00000	0.00000	0.0000	300
25/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.32980	9.37370	0.47054	0.00000	0.0000	0
25/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.53800	1.56100	1.49545	0.00000	0.0000	0
25/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.40800	1.38700	1.49148	0.00000	0.0000	0
25/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52100	1.54300	1.44642	0.00000	0.0000	0
25/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.44100	1.41900	1.52672	0.00000	0.0000	0
25/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.55600	1.57800	1.41388	0.00000	0.0000	0
25/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.37600	1.35400	1.59884	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.02230	7.06560	0.61661	7.06700	7.0670	287
25/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.08498	0.10314	21.36973	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.11268	0.08754	22.31097	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.06728	0.08207	21.98276	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.14498	0.11647	19.66478	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.10658	0.13354	25.29555	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.08428	0.06794	19.38776	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01986	0.02431	22.40685	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.34756	0.30871	11.17793	0.00000	0.0000	60

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
25/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.12330	7.16830	0.63173	0.00000	0.0000	40
25/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.25542	0.27996	9.60770	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.23212	0.21166	8.81441	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.23530	0.25446	8.14280	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.26200	0.23616	9.86260	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.28107	0.30710	9.26104	0.00000	0.0000	0
25/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.20777	0.18880	9.13029	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.36330	11.49700	1.17659	11.51750	11.3960	27,412
25/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02900	0.04000	37.93103	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.51600	0.39300	23.83721	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.02400	0.03400	41.66667	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.56100	0.43700	22.10339	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.03400	0.04800	41.17647	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.47100	0.35100	25.47771	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.62700	0.75400	20.25518	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.01400	0.00700	50.00000	0.00000	0.0000	10
25/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.19500	0.11500	41.02564	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.10800	0.16200	50.00000	0.00000	0.0000	10
25/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.07800	0.11300	44.87179	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.26500	0.16600	37.35849	0.00000	0.0000	100
25/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.02100	0.02800	33.33333	0.00000	0.0000	0
25/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.60800	0.48100	20.88816	0.00000	0.0000	100
25/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.51150	11.64920	1.19620	11.66000	11.6050	27,925
25/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.38000	0.44600	17.36842	0.00000	0.0000	0
25/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.36900	0.29700	19.51220	0.00000	0.0000	200
25/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.36000	0.42000	16.66667	0.00000	0.0000	0
25/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.39900	0.32100	19.54887	0.00000	0.0000	0
25/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.40500	0.47400	17.03704	0.00000	0.0000	0
25/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.34400	0.27500	20.05814	0.00000	0.0000	0
25/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.32100	0.37000	15.26480	0.00000	0.0000	3,455
25/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.46000	0.37100	19.34783	0.00000	0.0000	100
25/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.19100	0.22000	15.18325	0.00000	0.0000	0
25/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.78000	0.67100	13.97436	0.00000	0.0000	200
25/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.16400	0.12100	26.21951	0.00000	0.0000	0
25/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.67500	0.77000	14.07407	0.00000	0.0000	3,455
25/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.65270	11.79490	1.22032	11.80000	11.8000	998
25/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.51700	0.58500	13.15280	0.00000	0.0000	0
25/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.51400	0.44000	14.39689	0.00000	0.0000	0
25/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.49700	0.56100	12.87726	0.00000	0.0000	0
25/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.54400	0.46600	14.33824	0.00000	0.0000	0
25/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.54100	0.61100	12.93900	0.00000	0.0000	0
25/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.48800	0.41600	14.75410	0.00000	0.0000	0
25/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.33500	0.37400	11.64179	0.00000	0.0000	0
25/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.88200	0.77900	11.67800	0.00000	0.0000	250
25/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08550	0.08620	0.81871	0.00000	0.0000	637

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
25/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00173	0.00214	23.69942	0.00000	0.0000	0
25/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00123	0.00094	23.57724	0.00000	0.0000	0
25/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00004	0.00005	25.00000	0.00000	0.0000	0
25/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00954	0.00885	7.23270	0.00000	0.0000	0
25/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01050	0.01120	6.66667	0.00000	0.0000	0
25/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08680	0.08750	0.80645	0.00000	0.0000	11,717
25/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00757	0.00814	7.52972	0.00000	0.0000	0
25/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00077	0.00064	16.88312	0.00000	0.0000	0
25/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00251	0.00271	7.96813	0.00000	0.0000	0
25/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00571	0.00521	8.75657	0.00000	0.0000	0
25/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01686	0.01755	4.09253	0.00000	0.0000	0
25/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00005	16.66667	0.00000	0.0000	0
25/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41320	11.41250	0.00613	0.00000	0.0000	0
25/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.90050	9.94170	0.41614	9.95500	9.9310	17,579
25/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.17500	0.20200	15.42857	0.00000	0.0000	0
25/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.07500	0.06000	20.00000	0.00000	0.0000	0
25/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.14300	0.16700	16.78322	0.00000	0.0000	0
25/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.09300	0.07500	19.35484	0.00000	0.0000	0
25/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.21000	0.24000	14.28571	0.00000	0.0000	0
25/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.06000	0.04800	20.00000	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.01420	10.05850	0.44237	0.00000	0.0000	51,327
25/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.51600	0.54400	5.42636	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.15200	0.13600	10.52632	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.48200	0.51000	5.80913	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.55000	0.57900	5.27273	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13600	0.12100	11.02941	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.20500	0.18700	8.78049	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.41900	0.44500	6.20525	0.00000	0.0000	3,590
25/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.56600	0.53200	6.00707	0.00000	0.0000	0
25/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.18000	0.19000	5.55556	0.00000	0.0000	3,590
25/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.12100	10.16980	0.48217	0.00000	0.0000	1,950
25/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58900	0.61700	4.75382	0.00000	0.0000	0
25/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.26800	0.24700	7.83582	0.00000	0.0000	0
25/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.56000	0.58700	4.82143	0.00000	0.0000	0
25/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.28900	0.26700	7.61246	0.00000	0.0000	0
25/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.62000	0.64800	4.51613	0.00000	0.0000	0
25/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.24900	0.22800	8.43373	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.40010	7.42160	0.29054	0.00000	0.0000	14,835
25/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.75000	0.77200	2.93333	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.70000	0.72200	3.14286	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/06/13	6.70	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
25/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.80000	0.82200	2.75000	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.40780	7.43080	0.31048	0.00000	0.0000	9,515
25/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.76900	0.79000	2.73082	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.72200	0.74300	2.90859	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.81600	0.83800	2.69608	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.42030	7.44540	0.33826	0.00000	0.0000	5
25/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.79600	0.81900	2.88945	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.75100	0.77400	3.06258	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.84100	0.86400	2.73484	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.21000	0.22100	5.23810	0.00000	0.0000	0
25/05/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.29000	0.27600	4.82759	0.00000	0.0000	0
25/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.31130	8.33240	0.25387	0.00000	0.0000	0
25/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.44500	1.46500	1.38408	0.00000	0.0000	0
25/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43400	0.43300	0.23041	0.00000	0.0000	0
25/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.41600	1.42700	0.77684	0.00000	0.0000	0
25/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45500	0.44500	2.19780	0.00000	0.0000	0
25/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.48400	1.50300	1.28032	0.00000	0.0000	0
25/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42300	0.42100	0.47281	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.17800	7.22840	0.70215	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.28900	0.33600	16.26298	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.24300	0.28900	18.93004	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.33500	0.38300	14.32836	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.26260	7.31500	0.72150	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.19500	0.22600	15.89744	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.18200	0.16100	11.53846	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.17400	0.19800	13.79310	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.21100	0.18300	13.27014	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.22300	0.25600	14.79821	0.00000	0.0000	0
25/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.16000	0.14100	11.87500	0.00000	0.0000	0
25/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.98900	8.08560	1.20916	0.00000	0.0000	953
25/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.89000	0.98600	10.78652	0.00000	0.0000	0
25/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
25/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.84000	0.93600	11.42857	0.00000	0.0000	0
25/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
25/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.93900	1.03600	10.33014	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
25/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.10930	8.20910	1.23069	0.00000	0.0000	50
25/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.55300	0.62700	13.38156	0.00000	0.0000	0
25/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.09400	0.06800	27.65957	0.00000	0.0000	0
25/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.51700	0.58800	13.73308	0.00000	0.0000	0
25/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.10800	0.07900	26.85185	0.00000	0.0000	0
25/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.59000	0.66700	13.05085	0.00000	0.0000	0
25/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.08100	0.05800	28.39506	0.00000	0.0000	0
25/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,134.82000	14,223.00000	0.62385	0.00000	0.0000	0
25/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	634.80000	723.00000	13.89414	0.00000	0.0000	0
25/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	634.80000	723.00000	13.89414	0.00000	0.0000	0
25/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	634.80000	723.00000	13.89414	0.00000	0.0000	0
25/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.08050	1.08820	0.71263	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03390	0.04020	18.58407	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00340	0.00200	41.17647	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00780	0.00980	25.64103	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02730	0.02160	20.87912	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08100	0.08850	9.25926	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00050	0.00030	40.00000	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.10070	1.10810	0.67230	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03740	0.04080	9.09091	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.03670	0.03270	10.89918	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02150	0.02340	8.83721	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07080	0.06530	7.76836	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06490	0.07030	8.32049	0.00000	0.0000	0
25/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01420	0.01220	14.08451	0.00000	0.0000	0

**Future Open Interest**

**737,650**

**Option Open Interest**

**177,585**

**Total**

**915,235**