



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 13/05/2011

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
13/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.96960	7.02500	0.79488	7.02530	6.9080	388,143
13/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.49700	0.44600	10.26157	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	800
13/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.54300	0.49200	9.39227	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	7,200
13/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.45100	0.40100	11.08647	0.00000	0.0000	1,000
13/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30500	0.35200	15.40984	0.00000	0.0000	450
13/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	300
13/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.27800	0.23600	15.10791	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04800	0.06100	27.08333	0.00000	0.0000	1,690
13/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.16700	0.13400	19.76048	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.08700	0.10900	25.28736	0.00000	0.0000	6,000
13/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.03200	0.97700	5.32946	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	500
13/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.83400	0.78000	6.47482	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	1,000
13/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.31900	0.27500	13.79310	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03900	0.05000	28.20513	0.00000	0.0000	1,000
13/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.03100	0.04000	29.03226	0.00000	0.0000	250
13/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.36100	0.31500	12.74238	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.20200	0.16500	18.31683	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.07200	0.09000	25.00000	0.00000	0.0000	100
13/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.13600	0.10700	21.32353	0.00000	0.0000	3,000
13/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.10600	0.13200	24.52830	0.00000	0.0000	25,030
13/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.40500	0.35800	11.60494	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02500	0.03300	32.00000	0.00000	0.0000	5,500
13/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.10800	0.08700	19.44444	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.12800	0.16200	26.56250	0.00000	0.0000	100
13/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34700	0.39600	14.12104	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	7,450
13/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.19100	0.23100	20.94241	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.07100	0.05600	21.12676	0.00000	0.0000	2,400
13/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.08800	0.07000	20.45455	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
13/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.15800	0.19500	23.41772	0.00000	0.0000	2,650
13/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.48200	0.53500	10.99585	0.00000	0.0000	3,000
13/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	100
13/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.22600	0.27000	19.46903	0.00000	0.0000	100
13/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.04500	0.03500	22.22222	0.00000	0.0000	0
13/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.26500	0.31000	16.98113	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.06920	7.12730	0.82188	7.13100	7.0354	118,282
13/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06100	0.06700	9.83607	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04200	0.99000	4.99040	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.08800	1.03600	4.77941	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06500	0.07100	9.23077	0.00000	0.0000	3,000
13/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.99600	0.94400	5.22088	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.81500	0.76600	6.01227	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08400	0.09300	10.71429	0.00000	0.0000	2,800
13/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.15100	0.16800	11.25828	0.00000	0.0000	5,000
13/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.48200	0.44100	8.50622	0.00000	0.0000	2,800
13/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.40500	0.44700	10.37037	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.13600	0.12000	11.76471	0.00000	0.0000	10,000
13/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.34300	0.38100	11.07872	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.17400	0.15400	11.49425	0.00000	0.0000	10,000
13/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.52100	0.47900	8.06142	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.14000	0.15600	11.42857	0.00000	0.0000	10,000
13/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.64300	0.59700	7.15397	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11200	0.12400	10.71429	0.00000	0.0000	200
13/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.47300	0.51900	9.72516	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10400	0.09200	11.53846	0.00000	0.0000	5,000
13/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.54700	0.59500	8.77514	0.00000	0.0000	6,060
13/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.27200	0.24100	11.39706	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.24100	0.26800	11.20332	0.00000	0.0000	6,060
13/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.73700	2.68000	2.08257	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.40700	0.36900	9.33661	0.00000	0.0000	0
13/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.17600	0.19600	11.36364	0.00000	0.0000	500
13/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.16760	7.22790	0.84129	7.20230	7.1755	20,219
13/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.27600	0.29900	8.33333	0.00000	0.0000	0
13/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.45800	0.42100	8.07860	0.00000	0.0000	0
13/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.26100	0.28200	8.04598	0.00000	0.0000	0
13/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.49300	0.45400	7.91075	0.00000	0.0000	0
13/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.29200	0.31600	8.21918	0.00000	0.0000	0
13/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.42400	0.38800	8.49057	0.00000	0.0000	0
13/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.15800	0.14200	10.12658	0.00000	0.0000	0
13/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.57600	0.62000	7.63889	0.00000	0.0000	5,925

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13/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.27160	7.33580	0.88289	0.00000	0.0000	1,240
13/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.53100	0.57000	7.34463	0.00000	0.0000	0
13/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.29500	0.27000	8.47458	0.00000	0.0000	0
13/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.50400	0.54300	7.73810	0.00000	0.0000	0
13/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.31800	0.29300	7.86164	0.00000	0.0000	0
13/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.55900	0.59900	7.15564	0.00000	0.0000	0
13/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.27300	0.24900	8.79121	0.00000	0.0000	0
13/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.55100	0.59100	7.25953	0.00000	0.0000	0
13/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.27900	0.25500	8.60215	0.00000	0.0000	1,000
13/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.50660	7.57220	0.87390	0.00000	0.0000	0
13/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.70200	0.74000	5.41311	0.00000	0.0000	0
13/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.39500	0.36800	6.83544	0.00000	0.0000	0
13/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.67700	0.71300	5.31758	0.00000	0.0000	0
13/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.42000	0.39100	6.90476	0.00000	0.0000	0
13/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.72800	0.76700	5.35714	0.00000	0.0000	13,000
13/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.37100	0.34500	7.00809	0.00000	0.0000	0
13/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.44500	0.41600	6.51685	0.00000	0.0000	0
13/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.65200	0.68800	5.52147	0.00000	0.0000	11,000
13/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.26590	9.32310	0.61732	0.00000	0.0000	0
13/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.48600	1.51600	2.01884	0.00000	0.0000	0
13/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.42000	1.39300	1.90141	0.00000	0.0000	0
13/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47000	1.49900	1.97279	0.00000	0.0000	0
13/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45400	1.42600	1.92572	0.00000	0.0000	0
13/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.50300	1.53300	1.99601	0.00000	0.0000	0
13/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38700	1.36000	1.94665	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.96960	7.02500	0.79488	0.00000	0.0000	287
13/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.08745	0.10944	25.14580	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.16785	0.13444	19.90468	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.07173	0.09042	26.05604	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.20213	0.16542	18.16158	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.10606	0.13165	24.12785	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.13646	0.10665	21.84523	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02539	0.03271	28.83025	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.40579	0.35771	11.84849	0.00000	0.0000	60
13/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.06920	7.12730	0.82188	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.24122	0.26831	11.23041	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.27202	0.24101	11.39990	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.22286	0.24808	11.31652	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.30366	0.27078	10.82790	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.26111	0.29426	12.69580	0.00000	0.0000	0
13/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.24191	0.21696	10.31375	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.33500	11.38870	0.47375	11.40000	11.2900	29,762
13/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.04700	0.05500	17.02128	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.56200	0.51600	8.18505	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	0

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13/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.60600	0.55900	7.75578	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.05300	0.06300	18.86792	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.51800	0.47400	8.49421	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.61300	0.66200	7.99347	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	10
13/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.25100	0.21800	13.14741	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.13600	0.15700	15.44118	0.00000	0.0000	10
13/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.10500	0.12200	16.19048	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.32000	0.28300	11.56250	0.00000	0.0000	100
13/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	0
13/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.65000	0.60300	7.23077	0.00000	0.0000	100
13/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.47970	11.53750	0.50350	11.55000	11.5300	29,885
13/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.38600	0.41800	8.29016	0.00000	0.0000	0
13/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.40600	0.38100	6.15764	0.00000	0.0000	200
13/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.36600	0.39400	7.65027	0.00000	0.0000	0
13/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.43600	0.40700	6.65138	0.00000	0.0000	0
13/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.40700	0.44300	8.84521	0.00000	0.0000	0
13/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.37700	0.35600	5.57029	0.00000	0.0000	0
13/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.32800	0.35400	7.92683	0.00000	0.0000	3,455
13/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.49800	0.46700	6.22490	0.00000	0.0000	100
13/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.20200	0.21900	8.41584	0.00000	0.0000	0
13/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.82200	0.78200	4.86618	0.00000	0.0000	200
13/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.18800	0.17500	6.91489	0.00000	0.0000	0
13/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.66800	0.71200	6.58683	0.00000	0.0000	3,455
13/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.62180	11.68200	0.51799	0.00000	0.0000	993
13/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.52000	0.55100	5.96154	0.00000	0.0000	0
13/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.54800	0.51900	5.29197	0.00000	0.0000	0
13/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.50100	0.52800	5.38922	0.00000	0.0000	0
13/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.57900	0.54600	5.69948	0.00000	0.0000	0
13/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.54100	0.57400	6.09982	0.00000	0.0000	0
13/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.51900	0.49200	5.20231	0.00000	0.0000	0
13/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.34200	0.36000	5.26316	0.00000	0.0000	0
13/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.92000	0.87800	4.56522	0.00000	0.0000	250
13/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08630	0.08700	0.81112	0.00000	0.0000	647
13/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00248	0.00293	18.14516	0.00000	0.0000	0
13/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00118	0.00093	21.18644	0.00000	0.0000	0
13/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00018	0.00021	16.66667	0.00000	0.0000	0
13/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00888	0.00821	7.54505	0.00000	0.0000	0
13/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01131	0.01200	6.10080	0.00000	0.0000	0
13/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
13/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08760	0.08830	0.79909	0.00000	0.0000	16,271
13/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00831	0.00886	6.61853	0.00000	0.0000	0
13/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00071	0.00056	21.12676	0.00000	0.0000	0
13/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00291	0.00313	7.56014	0.00000	0.0000	0
13/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00531	0.00483	9.03955	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
13/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01766	0.01836	3.96376	0.00000	0.0000	0
13/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
13/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41240	11.41170	0.00613	0.00000	0.0000	0
13/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.89280	9.98340	0.91582	9.89800	9.8800	20,167
13/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20300	0.26800	32.01970	0.00000	0.0000	0
13/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.11000	0.08500	22.72727	0.00000	0.0000	0
13/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.17300	0.23400	35.26012	0.00000	0.0000	0
13/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.13000	0.10100	22.30769	0.00000	0.0000	0
13/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.23500	0.30400	29.36170	0.00000	0.0000	0
13/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.09200	0.07100	22.82609	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.00260	10.09690	0.94275	10.01000	10.0100	51,402
13/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.52300	0.59400	13.57553	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.17000	0.14700	13.52941	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.49100	0.56000	14.05295	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18800	0.16300	13.29787	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.55600	0.62900	13.12950	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15300	0.13200	13.72549	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.22800	0.19800	13.15789	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.43100	0.49500	14.84919	0.00000	0.0000	3,590
13/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.59300	0.53000	10.62395	0.00000	0.0000	0
13/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.19600	0.22700	15.81633	0.00000	0.0000	3,590
13/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.10890	10.20530	0.95362	0.00000	0.0000	2,000
13/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.59700	0.66100	10.72027	0.00000	0.0000	0
13/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28800	0.25600	11.11111	0.00000	0.0000	0
13/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.56800	0.63000	10.91549	0.00000	0.0000	0
13/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30900	0.27500	11.00324	0.00000	0.0000	0
13/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.62600	0.69200	10.54313	0.00000	0.0000	0
13/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26700	0.23700	11.23596	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.38260	7.43840	0.75583	7.42800	7.4100	15,696
13/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.73300	0.78900	7.63984	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.68300	0.73900	8.19912	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.78300	0.83900	7.15198	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.38410	7.44460	0.81933	7.44000	7.4400	9,515
13/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.74700	0.80400	7.63052	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.70000	0.75700	8.14286	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.79400	0.85200	7.30479	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.39910	7.45920	0.81226	7.42600	7.4065	50
13/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.78000	0.83400	6.92308	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
13/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.73600	0.78900	7.20109	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.82400	0.88000	6.79612	0.00000	0.0000	0
13/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
13/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.28840	8.34500	0.68288	0.00000	0.0000	0
13/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.42900	1.47500	3.21903	0.00000	0.0000	0
13/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44100	0.43000	2.49433	0.00000	0.0000	0
13/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.40000	1.43700	2.64286	0.00000	0.0000	0
13/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46200	0.44200	4.32900	0.00000	0.0000	0
13/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.46700	1.51300	3.13565	0.00000	0.0000	0
13/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42900	0.41800	2.56410	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.19230	7.25770	0.90931	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.31600	0.37500	18.67089	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.27400	0.33000	20.43796	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.03200	0.02200	31.25000	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.36100	0.42100	16.62050	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.27460	7.34340	0.94576	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.21500	0.25900	20.46512	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.19000	0.16600	12.63158	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19300	0.23100	19.68912	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.21800	0.18800	13.76147	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.24300	0.29000	19.34156	0.00000	0.0000	0
13/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.16800	0.14700	12.50000	0.00000	0.0000	0
13/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.86880	7.91570	0.59602	0.00000	0.0000	1,083
13/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.77300	0.81900	5.95084	0.00000	0.0000	0
13/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
13/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.72400	0.77000	6.35359	0.00000	0.0000	0
13/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
13/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.82200	0.86800	5.59611	0.00000	0.0000	0
13/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
13/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.98490	8.03460	0.62242	0.00000	0.0000	50
13/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.47300	0.50800	7.39958	0.00000	0.0000	0
13/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.13800	0.12300	10.86957	0.00000	0.0000	0
13/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.44100	0.47400	7.48299	0.00000	0.0000	0
13/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.15600	0.13900	10.89744	0.00000	0.0000	0
13/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.50600	0.54200	7.11462	0.00000	0.0000	0
13/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.12100	0.10700	11.57025	0.00000	0.0000	0
13/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,105.36000	14,220.61000	0.81707	0.00000	0.0000	0
13/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	605.40000	720.60000	19.02874	0.00000	0.0000	0
13/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	605.40000	720.60000	19.02874	0.00000	0.0000	0
13/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	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
13/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	605.40000	720.60000	19.02874	0.00000	0.0000	0
13/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07310	1.08140	0.77346	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03070	0.03700	20.52117	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00760	0.00560	26.31579	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00890	0.01110	24.71910	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03580	0.02970	17.03911	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07400	0.08220	11.08108	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00090	0.00080	11.11111	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.09270	1.10160	0.81450	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03550	0.03970	11.83099	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04280	0.03810	10.98131	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02090	0.02320	11.00478	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07820	0.07160	8.43990	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06070	0.06740	11.03789	0.00000	0.0000	0
13/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01800	0.01580	12.22222	0.00000	0.0000	0

Future Open Interest

705,692

Option Open Interest

177,085

Total

882,777