



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/05/2011

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
17/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.99450	7.02640	0.45607	7.05580	6.9832	384,168
17/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.47300	0.44200	6.55391	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	800
17/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.52000	0.48800	6.15385	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	7,200
17/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.42700	0.39600	7.25995	0.00000	0.0000	1,000
17/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32500	0.35100	8.00000	0.00000	0.0000	450
17/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	300
17/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.25600	0.22800	10.93750	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.05000	0.05400	8.00000	0.00000	0.0000	1,690
17/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.14900	0.12500	16.10738	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.09300	0.10100	8.60215	0.00000	0.0000	6,000
17/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.00800	0.97600	3.17460	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	500
17/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.81000	0.77800	3.95062	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	1,000
17/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.29600	0.26700	9.79730	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	1,000
17/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	250
17/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.33900	0.30900	8.84956	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.18200	0.15600	14.28571	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.07600	0.08200	7.89474	0.00000	0.0000	100
17/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.11900	0.10200	14.28571	0.00000	0.0000	3,000
17/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.11300	0.12800	13.27434	0.00000	0.0000	25,030
17/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.38200	0.35200	7.85340	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	5,700
17/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.09700	0.08300	14.43299	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.14100	0.15900	12.76596	0.00000	0.0000	100
17/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.36800	0.39500	7.33696	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	7,450
17/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.20700	0.22800	10.14493	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.06300	0.05200	17.46032	0.00000	0.0000	2,400
17/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.07900	0.06600	16.45570	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
17/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.17300	0.19200	10.98266	0.00000	0.0000	2,650
17/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.50500	0.53400	5.74257	0.00000	0.0000	3,000
17/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	100
17/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.05000	0.04100	18.00000	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.24400	0.26700	9.42623	0.00000	0.0000	100
17/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
17/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.28300	0.30800	8.83392	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.09820	7.12970	0.44377	7.15100	7.0900	106,889
17/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06300	0.06400	1.58730	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.01500	0.98400	3.05419	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.06200	1.03000	3.01318	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	3,000
17/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.97000	0.93900	3.19588	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.79000	0.76000	3.79747	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08800	0.09000	2.27273	0.00000	0.0000	2,800
17/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.15800	0.16400	3.79747	0.00000	0.0000	5,000
17/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.46000	0.43400	5.65217	0.00000	0.0000	2,800
17/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.42400	0.44600	5.18868	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.12600	0.11600	7.93651	0.00000	0.0000	10,000
17/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.36100	0.38000	5.26316	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.16300	0.15000	7.97546	0.00000	0.0000	10,000
17/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.49900	0.47200	5.41082	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.14700	0.15200	3.40136	0.00000	0.0000	10,000
17/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.61900	0.59100	4.52342	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11700	0.12100	3.41880	0.00000	0.0000	200
17/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.49400	0.51700	4.65587	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09600	0.08700	9.37500	0.00000	0.0000	5,000
17/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07100	0.06400	9.85915	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.56900	0.59400	4.39367	0.00000	0.0000	6,060
17/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.25500	0.23800	6.66667	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.25300	0.26800	5.92885	0.00000	0.0000	6,060
17/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.70900	2.67700	1.18125	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.38700	0.36200	6.45995	0.00000	0.0000	0
17/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.18500	0.19200	3.78378	0.00000	0.0000	500
17/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.19950	7.22750	0.38892	7.25000	7.2330	23,736
17/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.28600	0.29600	3.49650	0.00000	0.0000	0
17/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.43700	0.41900	4.11899	0.00000	0.0000	0
17/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.27100	0.28000	3.32103	0.00000	0.0000	0
17/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.47200	0.45300	4.02542	0.00000	0.0000	0
17/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.30300	0.31400	3.63036	0.00000	0.0000	0
17/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.40400	0.38700	4.20792	0.00000	0.0000	0
17/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.14700	0.14100	4.08163	0.00000	0.0000	0
17/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.59600	0.61800	3.69128	0.00000	0.0000	5,925

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17/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.30690	7.33530	0.38867	0.00000	0.0000	1,326
17/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.55000	0.56700	3.09091	0.00000	0.0000	0
17/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.27900	0.26800	3.94265	0.00000	0.0000	0
17/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.52200	0.53900	3.25670	0.00000	0.0000	0
17/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.30100	0.29000	3.65449	0.00000	0.0000	0
17/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.57800	0.59600	3.11419	0.00000	0.0000	0
17/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.25700	0.24700	3.89105	0.00000	0.0000	0
17/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.57000	0.58800	3.15789	0.00000	0.0000	0
17/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.26300	0.25300	3.80228	0.00000	0.0000	1,000
17/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.54510	7.57040	0.33532	0.00000	0.0000	0
17/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.72100	0.73600	2.08044	0.00000	0.0000	0
17/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.37600	0.36600	2.65957	0.00000	0.0000	0
17/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.69500	0.71000	2.15827	0.00000	0.0000	0
17/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.40000	0.39000	2.50000	0.00000	0.0000	0
17/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.74800	0.76200	1.87166	0.00000	0.0000	13,000
17/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.35300	0.34200	3.11615	0.00000	0.0000	0
17/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.42500	0.41400	2.58824	0.00000	0.0000	0
17/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.67000	0.68400	2.08955	0.00000	0.0000	11,000
17/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.29430	9.32720	0.35398	0.00000	0.0000	0
17/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.49100	1.51100	1.34138	0.00000	0.0000	0
17/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.39700	1.38400	0.93057	0.00000	0.0000	0
17/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47400	1.49400	1.35685	0.00000	0.0000	0
17/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.43000	1.41700	0.90909	0.00000	0.0000	0
17/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.50800	1.52800	1.32626	0.00000	0.0000	0
17/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.36400	1.35100	0.95308	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.99450	7.02640	0.45607	0.00000	0.0000	387
17/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.09294	0.10123	8.91973	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.14844	0.12483	15.90542	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.07598	0.08243	8.48908	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.18148	0.15603	14.02358	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.11303	0.12821	13.43006	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.11853	0.10181	14.10613	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02626	0.02763	5.21706	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.38176	0.35123	7.99717	0.00000	0.0000	60
17/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.09820	7.12970	0.44377	0.00000	0.0000	40
17/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.25323	0.26816	5.89583	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.25503	0.23846	6.49727	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.23400	0.24410	4.31624	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.28580	0.26440	7.48775	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.27782	0.29380	5.75193	0.00000	0.0000	0
17/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.22962	0.21410	6.75899	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.35080	11.38420	0.29425	11.43000	11.3990	28,512
17/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.04400	0.04400	0.00000	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.54300	0.51000	6.07735	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03800	0.03800	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
17/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.58700	0.55400	5.62181	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.49900	0.46700	6.41283	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.62500	0.65400	4.64000	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	10
17/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.23200	0.20500	11.63793	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.13300	0.13900	4.51128	0.00000	0.0000	10
17/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.10200	0.10600	3.92157	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.30100	0.27200	9.63455	0.00000	0.0000	100
17/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0
17/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.63200	0.59900	5.22152	0.00000	0.0000	100
17/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.50210	11.53410	0.27821	0.00000	0.0000	27,774
17/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.39300	0.40600	3.30789	0.00000	0.0000	0
17/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.39100	0.37200	4.85934	0.00000	0.0000	200
17/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.37200	0.38200	2.68817	0.00000	0.0000	0
17/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.42000	0.39800	5.23810	0.00000	0.0000	0
17/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.41700	0.43100	3.35731	0.00000	0.0000	0
17/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.36500	0.34700	4.93151	0.00000	0.0000	0
17/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.33400	0.34300	2.69461	0.00000	0.0000	3,455
17/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.48200	0.45900	4.77178	0.00000	0.0000	100
17/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.20600	0.20900	1.45631	0.00000	0.0000	0
17/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.80400	0.77500	3.60697	0.00000	0.0000	200
17/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.17800	0.16800	5.61798	0.00000	0.0000	0
17/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.68000	0.70200	3.23529	0.00000	0.0000	3,455
17/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.64850	11.67510	0.22836	11.65000	11.6500	993
17/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.52700	0.54000	2.46679	0.00000	0.0000	0
17/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.52900	0.51500	2.64650	0.00000	0.0000	0
17/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.50700	0.51800	2.16963	0.00000	0.0000	0
17/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.55900	0.54300	2.86225	0.00000	0.0000	0
17/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.55000	0.56400	2.54545	0.00000	0.0000	0
17/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.50200	0.48900	2.58964	0.00000	0.0000	0
17/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.34600	0.35100	1.44509	0.00000	0.0000	0
17/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.89800	0.87600	2.44989	0.00000	0.0000	250
17/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08650	0.08630	0.23121	0.00000	0.0000	647
17/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00254	0.00239	5.90551	0.00000	0.0000	0
17/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00104	0.00109	4.80769	0.00000	0.0000	0
17/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00016	0.00014	12.50000	0.00000	0.0000	0
17/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00866	0.00884	2.07852	0.00000	0.0000	0
17/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01150	0.01130	1.73913	0.00000	0.0000	0
17/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08790	0.08760	0.34130	0.00000	0.0000	11,717
17/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00854	0.00827	3.16159	0.00000	0.0000	0
17/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00064	0.00067	4.68750	0.00000	0.0000	0
17/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00301	0.00286	4.98339	0.00000	0.0000	0
17/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00511	0.00526	2.93542	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
17/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01796	0.01766	1.67038	0.00000	0.0000	0
17/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
17/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41210	11.41240	0.00263	0.00000	0.0000	0
17/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.95070	9.95350	0.02814	0.00000	0.0000	20,147
17/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23600	0.23300	1.27119	0.00000	0.0000	0
17/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.08500	0.08000	5.88235	0.00000	0.0000	0
17/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.20300	0.19900	1.97044	0.00000	0.0000	0
17/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.10200	0.09600	5.88235	0.00000	0.0000	0
17/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.27200	0.26900	1.10294	0.00000	0.0000	0
17/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.06670	10.06880	0.02086	0.00000	0.0000	51,402
17/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.56800	0.56800	0.00000	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.15100	0.14900	1.32450	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.53400	0.53400	0.00000	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.16700	0.16500	1.19760	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.60300	0.60300	0.00000	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13600	0.13400	1.47059	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.20400	0.20000	1.96078	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.47100	0.46900	0.42463	0.00000	0.0000	3,590
17/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.54800	0.54300	0.91241	0.00000	0.0000	0
17/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.21500	0.21200	1.39535	0.00000	0.0000	3,590
17/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.17630	10.17310	0.03145	10.15500	10.1550	2,000
17/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.63800	0.63700	0.15674	0.00000	0.0000	0
17/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.26200	0.26400	0.76336	0.00000	0.0000	0
17/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.60800	0.60700	0.16447	0.00000	0.0000	0
17/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.28200	0.28400	0.70922	0.00000	0.0000	0
17/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.66800	0.66700	0.14970	0.00000	0.0000	0
17/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.24200	0.24400	0.82645	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.41270	7.40850	0.05666	7.38000	7.3800	15,101
17/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.76300	0.75900	0.52425	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.71300	0.70900	0.56101	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.81300	0.80900	0.49200	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.42090	7.41620	0.06333	0.00000	0.0000	9,515
17/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.78300	0.77800	0.63857	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.73600	0.73100	0.67935	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.83000	0.82500	0.60241	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.43630	7.42780	0.11430	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.81200	0.80400	0.98522	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
17/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.76800	0.76000	1.04167	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.85800	0.85000	0.93240	0.00000	0.0000	0
17/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
17/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.31270	8.28580	0.32360	0.00000	0.0000	0
17/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.45200	1.42700	1.72176	0.00000	0.0000	0
17/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43900	0.44100	0.45558	0.00000	0.0000	0
17/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.42200	1.39800	1.68776	0.00000	0.0000	0
17/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45900	0.46200	0.65359	0.00000	0.0000	0
17/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.49000	1.46500	1.67785	0.00000	0.0000	0
17/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42700	0.42900	0.46838	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.19960	7.19480	0.06667	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.31800	0.31600	0.62893	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.27400	0.27300	0.36496	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.36300	0.36100	0.55096	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.28630	7.28090	0.07411	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.22000	0.21900	0.45455	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.18400	0.18800	2.17391	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19400	0.19300	0.51546	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.20800	0.21200	1.92308	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.24900	0.24700	0.80321	0.00000	0.0000	0
17/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.16300	0.16600	1.84049	0.00000	0.0000	0
17/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.94440	7.94640	0.02517	0.00000	0.0000	953
17/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.84700	0.84900	0.23613	0.00000	0.0000	0
17/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.09700	0.79900	0.25094	0.00000	0.0000	0
17/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.89600	0.89800	0.22321	0.00000	0.0000	0
17/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.06590	8.06700	0.01364	0.00000	0.0000	50
17/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.52600	0.52700	0.19011	0.00000	0.0000	0
17/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.11000	0.11000	0.00000	0.00000	0.0000	0
17/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.49100	0.49300	0.40733	0.00000	0.0000	0
17/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.12500	0.12600	0.80000	0.00000	0.0000	0
17/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.56200	0.56300	0.17794	0.00000	0.0000	0
17/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.09600	0.09600	0.00000	0.00000	0.0000	0
17/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,159.75000	14,186.84000	0.19132	0.00000	0.0000	0
17/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	659.80000	686.80000	4.09215	0.00000	0.0000	0
17/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
17/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	659.70000	686.80000	4.10793	0.00000	0.0000	0
17/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
17/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	659.80000	686.90000	4.10731	0.00000	0.0000	0
17/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07530	1.08080	0.51149	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03160	0.03560	12.65823	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00630	0.00480	23.80952	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00900	0.00980	8.88889	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03370	0.02900	13.94659	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07600	0.08150	7.23684	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00070	0.00070	0.00000	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.09530	1.10130	0.54780	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03660	0.03880	6.01093	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04130	0.03750	9.20097	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02150	0.02260	5.11628	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07620	0.07130	6.43045	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06230	0.06640	6.58106	0.00000	0.0000	0
17/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01700	0.01510	11.17647	0.00000	0.0000	0

Future Open Interest

685,357

Option Open Interest

177,285

Total

862,642