



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 30/05/2011

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
30/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.92130	6.95780	0.52736	6.96130	6.9150	358,634
30/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53400	0.49600	7.11610	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	800
30/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.58300	0.54500	6.51801	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	7,200
30/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.48600	0.44700	8.02469	0.00000	0.0000	1,000
30/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24400	0.27100	11.06557	0.00000	0.0000	450
30/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.02300	0.01300	43.47826	0.00000	0.0000	300
30/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.29900	0.26100	12.70903	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	1,690
30/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.17400	0.13900	20.11494	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	6,000
30/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.07900	1.04200	3.42910	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
30/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.88000	0.84300	4.20455	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
30/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.34400	0.30600	11.04651	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	1,000
30/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	250
30/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.39100	0.35200	9.97442	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21300	0.17700	16.90141	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	100
30/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.13800	0.10500	23.91304	0.00000	0.0000	3,000
30/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.05900	0.06300	6.77966	0.00000	0.0000	24,880
30/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.43800	0.39900	8.90411	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	5,700
30/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.10500	0.07500	28.57143	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.07600	0.08300	9.21053	0.00000	0.0000	100
30/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.28700	0.31600	10.10453	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.01600	0.00800	50.00000	0.00000	0.0000	7,450
30/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.12900	0.14800	14.72868	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.05800	0.04000	31.03448	0.00000	0.0000	2,400
30/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.07600	0.05500	27.63158	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
30/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.09700	0.11300	16.49485	0.00000	0.0000	2,650
30/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.42700	0.46000	7.72834	0.00000	0.0000	3,000
30/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	100
30/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.04300	0.02800	34.88372	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.16400	0.18600	13.41463	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.03200	0.01900	40.62500	0.00000	0.0000	0
30/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.20300	0.22700	11.82266	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.02180	7.05840	0.52123	7.05000	7.0199	169,938
30/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.07600	1.04100	3.25279	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.12300	1.08800	3.11665	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05200	0.05300	1.92308	0.00000	0.0000	3,000
30/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.03000	0.99500	3.39806	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.84600	0.81200	4.01891	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.06800	0.07000	2.94118	0.00000	0.0000	2,800
30/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.12700	0.13200	3.93701	0.00000	0.0000	5,000
30/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50500	0.47400	6.13861	0.00000	0.0000	2,800
30/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.36100	0.38300	6.09418	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.13900	0.12500	10.07194	0.00000	0.0000	10,000
30/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.30100	0.32100	6.64452	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.17900	0.16300	8.93855	0.00000	0.0000	10,000
30/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.54500	0.51400	5.68807	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.11700	0.12200	4.27350	0.00000	0.0000	10,000
30/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.67000	0.63800	4.77612	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09200	0.09600	4.34783	0.00000	0.0000	200
30/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.42800	0.45200	5.60748	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10600	0.09400	11.32075	0.00000	0.0000	5,000
30/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.50100	0.52700	5.18962	0.00000	0.0000	6,060
30/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.28700	0.26200	8.71080	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.20900	0.22000	5.26316	0.00000	0.0000	6,060
30/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.78200	2.74600	1.29403	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.42800	0.39800	7.00935	0.00000	0.0000	0
30/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.15000	0.15600	4.00000	0.00000	0.0000	500
30/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.11850	7.15520	0.51556	7.14040	7.1399	30,682
30/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.24800	0.25800	4.03226	0.00000	0.0000	0
30/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.48000	0.45300	5.62500	0.00000	0.0000	0
30/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.23400	0.24300	3.84615	0.00000	0.0000	0
30/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.51600	0.48800	5.42636	0.00000	0.0000	0
30/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.26300	0.27400	4.18251	0.00000	0.0000	0
30/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.44500	0.41900	5.84270	0.00000	0.0000	0
30/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.16500	0.15100	8.48485	0.00000	0.0000	0
30/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.53300	0.55600	4.31520	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
30/05/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.00400	0.97000	3.38645	0.00000	0.0000	0
30/05/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.12200	0.12500	2.45902	0.00000	0.0000	0
30/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.22110	7.25840	0.51654	0.00000	0.0000	1,911
30/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.48800	0.50900	4.30328	0.00000	0.0000	0
30/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30300	0.28700	5.28053	0.00000	0.0000	0
30/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.46200	0.48300	4.54545	0.00000	0.0000	0
30/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.32700	0.31100	4.89297	0.00000	0.0000	0
30/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.51500	0.53700	4.27184	0.00000	0.0000	0
30/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28000	0.26500	5.35714	0.00000	0.0000	0
30/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.50700	0.52900	4.33925	0.00000	0.0000	0
30/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.28600	0.27100	5.24476	0.00000	0.0000	1,000
30/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.45300	7.48990	0.49510	0.00000	0.0000	0
30/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.66300	0.68300	3.01659	0.00000	0.0000	0
30/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.41000	0.39300	4.14634	0.00000	0.0000	0
30/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.63800	0.65800	3.13480	0.00000	0.0000	0
30/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.43500	0.41800	3.90805	0.00000	0.0000	0
30/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.68800	0.70900	3.05233	0.00000	0.0000	13,000
30/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.38500	0.36900	4.15584	0.00000	0.0000	0
30/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.46200	0.44300	4.11255	0.00000	0.0000	0
30/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.61500	0.63300	2.92683	0.00000	0.0000	11,000
30/05/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.57120	7.60780	0.48341	0.00000	0.0000	0
30/05/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.56800	0.58200	2.46479	0.00000	0.0000	0
30/05/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.69700	0.67400	3.29986	0.00000	0.0000	0
30/05/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.55100	0.56400	2.35935	0.00000	0.0000	0
30/05/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.73000	0.70600	3.28767	0.00000	0.0000	0
30/05/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.58500	0.59900	2.39316	0.00000	0.0000	0
30/05/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.66400	0.64100	3.46386	0.00000	0.0000	0
30/05/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.90500	0.87900	2.87293	0.00000	0.0000	0
30/05/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.47600	0.48700	2.31092	0.00000	0.0000	300
30/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.23370	9.27130	0.40720	0.00000	0.0000	0
30/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.49700	1.51300	1.06880	0.00000	0.0000	0
30/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.46300	1.44200	1.43541	0.00000	0.0000	0
30/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47900	1.49600	1.14943	0.00000	0.0000	0
30/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.49500	1.47500	1.33779	0.00000	0.0000	0
30/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.51400	1.53100	1.12285	0.00000	0.0000	0
30/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43000	1.41000	1.39860	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.92130	6.95780	0.52736	0.00000	0.0000	287
30/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.04505	0.04695	4.21754	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.17375	0.13915	19.91367	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.03448	0.03475	0.78306	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.21318	0.17695	16.99503	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.05862	0.06289	7.28420	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.13732	0.10509	23.47073	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00906	0.00736	18.76380	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.43776	0.39956	8.72624	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
30/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.02180	7.05840	0.52123	0.00000	0.0000	70
30/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.20948	0.21995	4.99809	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.28768	0.26155	9.08301	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.19251	0.20191	4.88286	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.32071	0.29351	8.48118	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.22798	0.23961	5.10132	0.00000	0.0000	0
30/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.25618	0.23121	9.74705	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.39180	11.45100	0.51967	11.43250	11.4325	27,425
30/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.47900	0.42000	12.31733	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.52500	0.46600	11.23810	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.43400	0.37500	13.59447	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.65000	0.70600	8.61538	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	10
30/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.15600	0.11100	28.84615	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.09800	0.11200	14.28571	0.00000	0.0000	10
30/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.22500	0.17300	23.11111	0.00000	0.0000	100
30/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
30/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.57200	0.51200	10.48951	0.00000	0.0000	100
30/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.54270	11.60180	0.51201	0.00000	0.0000	28,325
30/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.38400	0.41100	7.03125	0.00000	0.0000	0
30/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.34100	0.30900	9.38416	0.00000	0.0000	200
30/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.36000	0.38500	6.94444	0.00000	0.0000	0
30/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.36700	0.33300	9.26431	0.00000	0.0000	0
30/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.41000	0.43800	6.82927	0.00000	0.0000	0
30/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.31700	0.28600	9.77918	0.00000	0.0000	0
30/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.32000	0.34000	6.25000	0.00000	0.0000	3,455
30/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.42700	0.38800	9.13349	0.00000	0.0000	100
30/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.18600	0.19700	5.91398	0.00000	0.0000	0
30/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.74300	0.69500	6.46030	0.00000	0.0000	200
30/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.14500	0.12700	12.41379	0.00000	0.0000	0
30/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.68800	0.72900	5.95930	0.00000	0.0000	3,455
30/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.68580	11.74480	0.50489	0.00000	0.0000	998
30/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.52500	0.55200	5.14286	0.00000	0.0000	0
30/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.48900	0.45700	6.54397	0.00000	0.0000	0
30/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.50200	0.52800	5.17928	0.00000	0.0000	0
30/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.51600	0.48300	6.39535	0.00000	0.0000	0
30/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.54900	0.57700	5.10018	0.00000	0.0000	0
30/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.46300	0.43200	6.69546	0.00000	0.0000	0
30/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.33400	0.34900	4.49102	0.00000	0.0000	0
30/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.84800	0.80400	5.18868	0.00000	0.0000	250
30/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08540	0.08600	0.70258	0.08533	0.0853	796

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
30/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00159	0.00188	18.23899	0.00000	0.0000	0
30/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00119	0.00088	26.05042	0.00000	0.0000	0
30/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
30/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00963	0.00903	6.23053	0.00000	0.0000	0
30/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01040	0.01100	5.76923	0.00000	0.0000	0
30/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08670	0.08730	0.69204	0.00000	0.0000	11,717
30/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00746	0.00792	6.16622	0.00000	0.0000	0
30/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00076	0.00062	18.42105	0.00000	0.0000	0
30/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00242	0.00258	6.61157	0.00000	0.0000	0
30/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00572	0.00528	7.69231	0.00000	0.0000	0
30/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01676	0.01735	3.52029	0.00000	0.0000	0
30/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00005	16.66667	0.00000	0.0000	0
30/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41330	11.41270	0.00526	0.00000	0.0000	0
30/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.86330	9.92700	0.64583	9.89300	9.8780	17,596
30/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.14000	0.17500	25.00000	0.00000	0.0000	0
30/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.07700	0.04800	37.66234	0.00000	0.0000	0
30/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.11000	0.13900	26.36364	0.00000	0.0000	0
30/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.09700	0.06200	36.08247	0.00000	0.0000	0
30/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.17400	0.21400	22.98851	0.00000	0.0000	0
30/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.06100	0.03700	39.34426	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.98100	10.04460	0.63721	0.00000	0.0000	53,327
30/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.48800	0.52900	8.40164	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.15700	0.13400	14.64968	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.45600	0.49500	8.55263	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.17500	0.15000	14.28571	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.52200	0.56500	8.23755	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14100	0.12000	14.89362	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.21400	0.18500	13.55140	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.39500	0.43000	8.86076	0.00000	0.0000	3,590
30/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.58400	0.53300	8.73288	0.00000	0.0000	0
30/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.16500	0.17800	7.87879	0.00000	0.0000	3,590
30/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.09190	10.15510	0.62624	0.00000	0.0000	1,950
30/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.56700	0.60400	6.52557	0.00000	0.0000	0
30/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.27500	0.24900	9.45455	0.00000	0.0000	0
30/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.53800	0.57400	6.69145	0.00000	0.0000	0
30/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.29600	0.26900	9.12162	0.00000	0.0000	0
30/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.59700	0.63500	6.36516	0.00000	0.0000	0
30/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.25500	0.23000	9.80392	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.38820	7.42750	0.53193	0.00000	0.0000	14,835
30/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.73800	0.77800	5.42005	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.68800	0.72800	5.81395	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00000	0.00100	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
30/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.78800	0.82800	5.07614	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.40130	7.43780	0.49316	0.00000	0.0000	9,515
30/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.76200	0.79700	4.59318	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.71500	0.74900	4.75524	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.81000	0.84500	4.32099	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.41530	7.45220	0.49762	0.00000	0.0000	5
30/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.79100	0.82400	4.17193	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.74600	0.77900	4.42359	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.83600	0.87000	4.06699	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.20600	0.22100	7.28155	0.00000	0.0000	0
30/05/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.29100	0.26900	7.56014	0.00000	0.0000	0
30/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.32240	8.38550	0.75819	0.00000	0.0000	0
30/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.45000	1.50600	3.86207	0.00000	0.0000	0
30/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42800	0.42100	1.63551	0.00000	0.0000	0
30/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.42100	1.46800	3.30753	0.00000	0.0000	0
30/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44900	0.43300	3.56347	0.00000	0.0000	0
30/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.48800	1.54400	3.76344	0.00000	0.0000	0
30/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.41600	0.40900	1.68269	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.08310	7.11880	0.50402	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.20300	0.22800	12.31527	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.02000	0.00900	55.00000	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.16300	0.18400	12.88344	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.03000	0.01500	50.00000	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.24700	0.27400	10.93117	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.01400	0.00500	64.28571	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.16860	7.20410	0.49522	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.15300	0.16600	8.49673	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.23400	0.21200	9.40171	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.13600	0.14700	8.08824	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.26700	0.24300	8.98876	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.17300	0.18700	8.09249	0.00000	0.0000	0
30/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.20400	0.18300	10.29412	0.00000	0.0000	0
30/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	8.10640	8.16680	0.74509	0.00000	0.0000	900
30/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	1.00600	1.06700	6.06362	0.00000	0.0000	0
30/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.95700	1.01700	6.26959	0.00000	0.0000	0
30/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	1.05600	1.11700	5.77652	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
30/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.23000	8.29100	0.74119	0.00000	0.0000	50
30/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.64300	0.69100	7.46501	0.00000	0.0000	0
30/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.06300	0.05000	20.63492	0.00000	0.0000	0
30/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.60400	0.65100	7.78146	0.00000	0.0000	0
30/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.07400	0.06000	18.91892	0.00000	0.0000	0
30/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.68300	0.73300	7.32064	0.00000	0.0000	0
30/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.05300	0.04200	20.75472	0.00000	0.0000	0
30/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,039.85000	14,128.84000	0.63384	0.00000	0.0000	0
30/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	539.90000	628.80000	16.46601	0.00000	0.0000	0
30/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
30/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	539.80000	628.80000	16.48759	0.00000	0.0000	0
30/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	539.90000	628.90000	16.48453	0.00000	0.0000	0
30/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06610	1.07340	0.68474	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02200	0.02670	21.36364	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00590	0.00330	44.06780	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00360	0.00410	13.88889	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03750	0.03070	18.13333	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06660	0.07370	10.66066	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00050	0.00030	40.00000	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08550	1.09260	0.65408	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03040	0.03270	7.56579	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04490	0.04010	10.69042	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01710	0.01830	7.01754	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08160	0.07570	7.23039	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05420	0.05850	7.93358	0.00000	0.0000	0
30/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01870	0.01590	14.97326	0.00000	0.0000	0

Future Open Interest

728,961

Option Open Interest

177,335

Total

906,296