



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/05/2011

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
27/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.01470	6.92130	1.33149	6.98200	6.9205	358,562
27/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.44500	0.53400	20.00000	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	800
27/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.49300	0.58300	18.25558	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	7,200
27/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.39800	0.48600	22.11055	0.00000	0.0000	1,000
27/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32800	0.24400	25.60976	0.00000	0.0000	450
27/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.01300	0.02300	76.92308	0.00000	0.0000	300
27/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.22200	0.29900	34.68468	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.03700	0.02000	45.94595	0.00000	0.0000	1,690
27/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.11200	0.17400	55.35714	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.07700	0.04500	41.55844	0.00000	0.0000	6,000
27/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.98600	1.07900	9.43205	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	500
27/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.78700	0.88000	11.81703	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
27/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.26300	0.34400	30.79848	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.02800	0.01500	46.42857	0.00000	0.0000	1,000
27/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02200	0.01200	45.45455	0.00000	0.0000	250
27/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.30700	0.39100	27.36156	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.14600	0.21300	45.89041	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.06100	0.03400	44.26230	0.00000	0.0000	100
27/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.08300	0.13800	66.26506	0.00000	0.0000	3,000
27/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.09800	0.05900	39.79592	0.00000	0.0000	25,030
27/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.35200	0.43800	24.43182	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01700	0.00900	47.05882	0.00000	0.0000	5,700
27/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.06400	0.10500	64.06250	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.12900	0.07600	41.08527	0.00000	0.0000	100
27/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.37400	0.28700	23.26203	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00900	0.01600	77.77778	0.00000	0.0000	7,450
27/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.20000	0.12900	35.50000	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.03500	0.05800	65.71429	0.00000	0.0000	2,400
27/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.04800	0.07600	58.33333	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
27/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.16300	0.09700	40.49080	0.00000	0.0000	2,650
27/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.51800	0.42700	17.56757	0.00000	0.0000	3,000
27/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	100
27/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.02600	0.04300	65.38462	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.24100	0.16400	31.95021	0.00000	0.0000	100
27/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.01900	0.03200	68.42105	0.00000	0.0000	0
27/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.28400	0.20300	28.52113	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.11630	7.02180	1.32794	7.07760	7.0260	169,578
27/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05800	0.04800	17.24138	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.99200	1.07600	8.46774	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05500	0.04500	18.18182	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03900	1.12300	8.08470	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06200	0.05200	16.12903	0.00000	0.0000	3,000
27/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.94600	1.03000	8.87949	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.76700	0.84600	10.29987	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08300	0.06800	18.07229	0.00000	0.0000	2,800
27/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.15400	0.12700	17.53247	0.00000	0.0000	5,000
27/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.43800	0.50500	15.29680	0.00000	0.0000	2,800
27/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.42900	0.36100	15.85082	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.11300	0.13900	23.00885	0.00000	0.0000	10,000
27/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.36300	0.30100	17.07989	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.14700	0.17900	21.76871	0.00000	0.0000	10,000
27/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.47600	0.54500	14.49580	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.14200	0.11700	17.60563	0.00000	0.0000	10,000
27/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.59600	0.67000	12.41611	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11200	0.09200	17.85714	0.00000	0.0000	200
27/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.50100	0.42800	14.57086	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08500	0.10600	24.70588	0.00000	0.0000	5,000
27/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06200	0.07900	27.41935	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.57800	0.50100	13.32180	0.00000	0.0000	6,060
27/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.23600	0.28700	21.61017	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.25200	0.20900	17.06349	0.00000	0.0000	6,060
27/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.68900	2.78200	3.45853	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.36500	0.42800	17.26027	0.00000	0.0000	0
27/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.18100	0.15000	17.12707	0.00000	0.0000	500
27/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.21350	7.11850	1.31698	7.14700	7.1250	29,682
27/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.28500	0.24800	12.98246	0.00000	0.0000	0
27/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.42200	0.48000	13.74408	0.00000	0.0000	0
27/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.26900	0.23400	13.01115	0.00000	0.0000	0
27/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.45600	0.51600	13.15789	0.00000	0.0000	0
27/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.30200	0.26300	12.91391	0.00000	0.0000	0
27/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.38900	0.44500	14.39589	0.00000	0.0000	0
27/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.13900	0.16500	18.70504	0.00000	0.0000	0
27/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.60200	0.53300	11.46179	0.00000	0.0000	5,925

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27/05/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.92600	1.00400	8.42333	0.00000	0.0000	0
27/05/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.13900	0.12200	12.23022	0.00000	0.0000	0
27/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.31780	7.22110	1.32144	0.00000	0.0000	1,911
27/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.55100	0.48800	11.43376	0.00000	0.0000	0
27/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.26900	0.30300	12.63941	0.00000	0.0000	0
27/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.52300	0.46200	11.66348	0.00000	0.0000	0
27/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.29100	0.32700	12.37113	0.00000	0.0000	0
27/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.58000	0.51500	11.20690	0.00000	0.0000	0
27/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.24800	0.28000	12.90323	0.00000	0.0000	0
27/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.57200	0.50700	11.36364	0.00000	0.0000	0
27/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.25400	0.28600	12.59843	0.00000	0.0000	1,000
27/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.55120	7.45300	1.30046	0.00000	0.0000	0
27/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.72200	0.66300	8.17175	0.00000	0.0000	0
27/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.37100	0.41000	10.51213	0.00000	0.0000	0
27/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.69600	0.63800	8.33333	0.00000	0.0000	0
27/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.39500	0.43500	10.12658	0.00000	0.0000	0
27/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.74900	0.68800	8.14419	0.00000	0.0000	13,000
27/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.34800	0.38500	10.63218	0.00000	0.0000	0
27/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.42000	0.46200	10.00000	0.00000	0.0000	0
27/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.67100	0.61500	8.34575	0.00000	0.0000	11,000
27/05/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.66880	7.57120	1.27269	0.00000	0.0000	0
27/05/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.61100	0.56800	7.03764	0.00000	0.0000	0
27/05/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.64200	0.69700	8.56698	0.00000	0.0000	0
27/05/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.59300	0.55100	7.08263	0.00000	0.0000	0
27/05/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.67400	0.73000	8.30861	0.00000	0.0000	0
27/05/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.63000	0.58500	7.14286	0.00000	0.0000	0
27/05/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.61100	0.66400	8.67430	0.00000	0.0000	0
27/05/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.84400	0.90500	7.22749	0.00000	0.0000	0
27/05/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.51300	0.47600	7.21248	0.00000	0.0000	300
27/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.32630	9.23370	0.99289	0.00000	0.0000	0
27/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.53900	1.49700	2.72904	0.00000	0.0000	0
27/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.41300	1.46300	3.53857	0.00000	0.0000	0
27/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.52200	1.47900	2.82523	0.00000	0.0000	0
27/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.44600	1.49500	3.38866	0.00000	0.0000	0
27/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.55600	1.51400	2.69923	0.00000	0.0000	0
27/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38000	1.43000	3.62319	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.01470	6.92130	1.33149	0.00000	0.0000	287
27/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.07743	0.04505	41.81842	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.11273	0.17375	54.12934	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.06056	0.03448	43.06473	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.14586	0.21318	46.15385	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.09831	0.05862	40.37229	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.08361	0.13732	64.23873	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01694	0.00906	46.51712	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.35224	0.43776	24.27890	0.00000	0.0000	60

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27/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.11630	7.02180	1.32794	0.00000	0.0000	70
27/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.25153	0.20948	16.71769	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.23523	0.28768	22.29733	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.23161	0.19251	16.88183	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.26531	0.32071	20.88123	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.27702	0.22798	17.70269	0.00000	0.0000	0
27/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.21072	0.25618	21.57365	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.46440	11.39180	0.63326	11.45600	11.3960	27,422
27/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.03300	0.02100	36.36364	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.41900	0.47900	14.31981	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.02700	0.01700	37.03704	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.46300	0.52500	13.39093	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.03900	0.02600	33.33333	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.37500	0.43400	15.73333	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.72100	0.65000	9.84743	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	10
27/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.12200	0.15600	27.86885	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.13600	0.09800	27.94118	0.00000	0.0000	10
27/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.09600	0.06700	30.20833	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.18200	0.22500	23.62637	0.00000	0.0000	100
27/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.02300	0.01400	39.13043	0.00000	0.0000	0
27/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.50900	0.57200	12.37721	0.00000	0.0000	100
27/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.61610	11.54270	0.63188	0.00000	0.0000	28,325
27/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.42700	0.38400	10.07026	0.00000	0.0000	0
27/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.31100	0.34100	9.64630	0.00000	0.0000	200
27/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.40100	0.36000	10.22444	0.00000	0.0000	0
27/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.33500	0.36700	9.55224	0.00000	0.0000	0
27/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.45400	0.41000	9.69163	0.00000	0.0000	0
27/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.28800	0.31700	10.06944	0.00000	0.0000	0
27/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.35500	0.32000	9.85915	0.00000	0.0000	3,455
27/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.38900	0.42700	9.76864	0.00000	0.0000	100
27/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.20900	0.18600	11.00478	0.00000	0.0000	0
27/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.69300	0.74300	7.21501	0.00000	0.0000	200
27/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.13000	0.14500	11.53846	0.00000	0.0000	0
27/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.74600	0.68800	7.77480	0.00000	0.0000	3,455
27/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.75880	11.68580	0.62081	0.00000	0.0000	998
27/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.56500	0.52500	7.07965	0.00000	0.0000	0
27/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.45600	0.48900	7.23684	0.00000	0.0000	0
27/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.54000	0.50200	7.03704	0.00000	0.0000	0
27/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.48100	0.51600	7.27651	0.00000	0.0000	0
27/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.59000	0.54900	6.94915	0.00000	0.0000	0
27/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.43100	0.46300	7.42459	0.00000	0.0000	0
27/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.35900	0.33400	6.96379	0.00000	0.0000	0
27/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.80000	0.84800	6.00000	0.00000	0.0000	250
27/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08620	0.08540	0.92807	0.08530	0.0850	777

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
27/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00212	0.00159	25.00000	0.00000	0.0000	0
27/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00092	0.00119	29.34783	0.00000	0.0000	0
27/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00004	0.00003	25.00000	0.00000	0.0000	0
27/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00884	0.00963	8.93665	0.00000	0.0000	0
27/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01120	0.01040	7.14286	0.00000	0.0000	0
27/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08750	0.08670	0.91429	0.00000	0.0000	11,717
27/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00813	0.00746	8.24108	0.00000	0.0000	0
27/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00063	0.00076	20.63492	0.00000	0.0000	0
27/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00269	0.00242	10.03717	0.00000	0.0000	0
27/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00519	0.00572	10.21195	0.00000	0.0000	0
27/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01755	0.01676	4.50142	0.00000	0.0000	0
27/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00005	0.00006	20.00000	0.00000	0.0000	0
27/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41250	11.41330	0.00701	0.00000	0.0000	0
27/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.88400	9.86330	0.20943	9.88400	9.8840	17,566
27/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.16000	0.14000	12.50000	0.00000	0.0000	0
27/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.07600	0.07700	1.31579	0.00000	0.0000	0
27/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.12800	0.11000	14.06250	0.00000	0.0000	0
27/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.09400	0.09700	3.19149	0.00000	0.0000	0
27/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.19500	0.17400	10.76923	0.00000	0.0000	0
27/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.00040	9.98100	0.19399	0.00000	0.0000	53,327
27/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.50400	0.48800	3.17460	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.15400	0.15700	1.94805	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.47200	0.45600	3.38983	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.17200	0.17500	1.74419	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.53900	0.52200	3.15399	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13900	0.14100	1.43885	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.21000	0.21400	1.90476	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.41000	0.39500	3.65854	0.00000	0.0000	3,590
27/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.57400	0.58400	1.74216	0.00000	0.0000	0
27/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.17400	0.16500	5.17241	0.00000	0.0000	3,590
27/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.10930	10.09190	0.17212	0.00000	0.0000	1,950
27/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58000	0.56700	2.24138	0.00000	0.0000	0
27/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.27100	0.27500	1.47601	0.00000	0.0000	0
27/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.55100	0.53800	2.35935	0.00000	0.0000	0
27/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.29200	0.29600	1.36986	0.00000	0.0000	0
27/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.61000	0.59700	2.13115	0.00000	0.0000	0
27/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.25100	0.25500	1.59363	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.41710	7.38820	0.38964	0.00000	0.0000	14,835
27/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.76700	0.73800	3.78096	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.71700	0.68800	4.04463	0.00000	0.0000	0
27/05/2011	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
27/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.81700	0.78800	3.54957	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.42880	7.40130	0.37018	0.00000	0.0000	9,515
27/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.78900	0.76200	3.42205	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.74100	0.71500	3.50877	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.83700	0.81000	3.22581	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.44200	7.41530	0.35877	0.00000	0.0000	5
27/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.81500	0.79100	2.94479	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.77000	0.74600	3.11688	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.86100	0.83600	2.90360	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.21900	0.20600	5.93607	0.00000	0.0000	0
27/05/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.27700	0.29100	5.05415	0.00000	0.0000	0
27/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.32220	8.32240	0.00240	0.00000	0.0000	0
27/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.45200	1.45000	0.13774	0.00000	0.0000	0
27/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43000	0.42800	0.46512	0.00000	0.0000	0
27/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.42300	1.42100	0.14055	0.00000	0.0000	0
27/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45100	0.44900	0.44346	0.00000	0.0000	0
27/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.49000	1.48800	0.13423	0.00000	0.0000	0
27/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.41800	0.41600	0.47847	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.14710	7.08310	0.89547	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.25900	0.20300	21.62162	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.01200	0.02000	66.66667	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.21500	0.16300	24.18605	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.01800	0.03000	66.66667	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.30500	0.24700	19.01639	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.00800	0.01400	75.00000	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.23270	7.16860	0.88625	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.18200	0.15300	15.93407	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.19900	0.23400	17.58794	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.16200	0.13600	16.04938	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.22900	0.26700	16.59389	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.20900	0.17300	17.22488	0.00000	0.0000	0
27/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.17600	0.20400	15.90909	0.00000	0.0000	0
27/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	8.07950	8.10640	0.33294	0.00000	0.0000	900
27/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.98000	1.00600	2.65306	0.00000	0.0000	0
27/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.93000	0.95700	2.90323	0.00000	0.0000	0
27/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	1.03000	1.05600	2.52427	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
27/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.20220	8.23000	0.33893	0.00000	0.0000	50
27/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.62300	0.64300	3.21027	0.00000	0.0000	0
27/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.07100	0.06300	11.26761	0.00000	0.0000	0
27/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.58400	0.60400	3.42466	0.00000	0.0000	0
27/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.08200	0.07400	9.75610	0.00000	0.0000	0
27/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.66300	0.68300	3.01659	0.00000	0.0000	0
27/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	0
27/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,148.25000	14,039.85000	0.76617	0.00000	0.0000	0
27/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	648.30000	539.90000	16.72065	0.00000	0.0000	0
27/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
27/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	648.20000	539.80000	16.72323	0.00000	0.0000	0
27/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	648.30000	539.90000	16.72065	0.00000	0.0000	0
27/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.08100	1.06610	1.37835	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03380	0.02200	34.91124	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00280	0.00590	110.71429	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00730	0.00360	50.68493	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02630	0.03750	42.58555	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08140	0.06660	18.18182	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00040	0.00050	25.00000	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.10060	1.08550	1.37198	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03730	0.03040	18.49866	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.03670	0.04490	22.34332	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02120	0.01710	19.33962	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07060	0.08160	15.58074	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.06500	0.05420	16.61538	0.00000	0.0000	0
27/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01440	0.01870	29.86111	0.00000	0.0000	0

Future Open Interest

727,477

Option Open Interest

177,585

Total

905,062