



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 31/05/2011

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
31/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.95780	6.84150	1.67151	6.91180	6.8390	344,733
31/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.49600	0.61000	22.98387	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	800
31/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.54500	0.66000	21.10092	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	7,200
31/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.44700	0.56100	25.50336	0.00000	0.0000	1,000
31/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.27100	0.16900	37.63838	0.00000	0.0000	450
31/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.01300	0.02800	115.38462	0.00000	0.0000	300
31/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.26100	0.36600	40.22989	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.01900	0.00700	63.15789	0.00000	0.0000	1,690
31/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.13900	0.22800	64.02878	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.04700	0.01900	59.57447	0.00000	0.0000	6,000
31/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.04200	1.15900	11.22841	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
31/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.84300	0.95900	13.76038	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	1,000
31/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.30600	0.41400	35.29412	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01400	0.00500	64.28571	0.00000	0.0000	1,000
31/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01000	0.00300	70.00000	0.00000	0.0000	250
31/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.35200	0.46200	31.25000	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.17700	0.27300	54.23729	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.03500	0.01400	60.00000	0.00000	0.0000	100
31/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.10500	0.18600	77.14286	0.00000	0.0000	3,000
31/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.06300	0.02700	57.14286	0.00000	0.0000	24,880
31/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.39900	0.51100	28.07018	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	5,700
31/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.07500	0.14600	94.66667	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.08300	0.03700	55.42169	0.00000	0.0000	100
31/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31600	0.21000	33.54430	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00800	0.01900	137.50000	0.00000	0.0000	7,450
31/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.14800	0.07000	52.70270	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.04000	0.07900	97.50000	0.00000	0.0000	2,400
31/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.05500	0.11100	101.81818	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
31/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.11300	0.05200	53.98230	0.00000	0.0000	2,650
31/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.46000	0.34600	24.78261	0.00000	0.0000	3,000
31/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00200	0.00500	150.00000	0.00000	0.0000	100
31/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.02800	0.05800	107.14286	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.18600	0.09900	46.77419	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.01900	0.04100	115.78947	0.00000	0.0000	0
31/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.22700	0.13200	41.85022	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.05840	6.94110	1.66185	7.00750	6.9440	171,205
31/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04100	1.14800	10.27858	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04600	0.03600	21.73913	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.08800	1.19500	9.83456	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05300	0.04200	20.75472	0.00000	0.0000	3,000
31/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.99500	1.10100	10.65327	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.81200	0.91400	12.56158	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07000	0.05500	21.42857	0.00000	0.0000	2,800
31/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13200	0.10400	21.21212	0.00000	0.0000	5,000
31/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.47400	0.56300	18.77637	0.00000	0.0000	2,800
31/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.38300	0.30600	20.10444	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.12500	0.16500	32.00000	0.00000	0.0000	10,000
31/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.32100	0.25100	21.80685	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.16300	0.21000	28.83436	0.00000	0.0000	10,000
31/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.51400	0.60400	17.50973	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12200	0.09500	22.13115	0.00000	0.0000	10,000
31/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.63800	0.73400	15.04702	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09600	0.07500	21.87500	0.00000	0.0000	200
31/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.45200	0.36700	18.80531	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09400	0.12600	34.04255	0.00000	0.0000	5,000
31/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06900	0.09500	37.68116	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.52700	0.43600	17.26755	0.00000	0.0000	6,060
31/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.26200	0.33300	27.09924	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.22000	0.17400	20.90909	0.00000	0.0000	6,060
31/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.74600	2.86200	4.22433	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.39800	0.48200	21.10553	0.00000	0.0000	0
31/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.15600	0.12300	21.15385	0.00000	0.0000	500
31/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.15520	7.03700	1.65195	7.09200	7.0353	32,767
31/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.25800	0.21700	15.89147	0.00000	0.0000	0
31/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.45300	0.53000	16.99779	0.00000	0.0000	0
31/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.24300	0.20500	15.63786	0.00000	0.0000	0
31/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.48800	0.56800	16.39344	0.00000	0.0000	0
31/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.27400	0.23100	15.69343	0.00000	0.0000	0
31/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.41900	0.49400	17.89976	0.00000	0.0000	0
31/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.15100	0.18700	23.84106	0.00000	0.0000	0
31/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.55600	0.47400	14.74820	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
31/05/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.97000	1.06900	10.20619	0.00000	0.0000	0
31/05/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.12500	0.10600	15.20000	0.00000	0.0000	0
31/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.25840	7.13900	1.64499	0.00000	0.0000	1,911
31/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.50900	0.44000	13.55599	0.00000	0.0000	0
31/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.28700	0.33700	17.42160	0.00000	0.0000	0
31/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.48300	0.41600	13.87164	0.00000	0.0000	0
31/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.31100	0.36300	16.72026	0.00000	0.0000	0
31/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.53700	0.46600	13.22160	0.00000	0.0000	0
31/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.26500	0.31300	18.11321	0.00000	0.0000	0
31/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52900	0.45800	13.42155	0.00000	0.0000	0
31/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.27100	0.31900	17.71218	0.00000	0.0000	1,000
31/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.48990	7.36110	1.71965	0.00000	0.0000	0
31/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.68300	0.60900	10.83455	0.00000	0.0000	0
31/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.39300	0.44800	13.99491	0.00000	0.0000	0
31/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.65800	0.58500	11.09422	0.00000	0.0000	0
31/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.41800	0.47400	13.39713	0.00000	0.0000	0
31/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.70900	0.63300	10.71932	0.00000	0.0000	13,000
31/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.36900	0.42200	14.36314	0.00000	0.0000	0
31/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.44300	0.50100	13.09255	0.00000	0.0000	0
31/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.63300	0.56200	11.21643	0.00000	0.0000	11,000
31/05/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.60780	7.47150	1.79158	0.00000	0.0000	0
31/05/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.58200	0.52300	10.13746	0.00000	0.0000	0
31/05/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.67400	0.75200	11.57270	0.00000	0.0000	0
31/05/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.56400	0.50700	10.10638	0.00000	0.0000	0
31/05/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.70600	0.78600	11.33144	0.00000	0.0000	0
31/05/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.59900	0.53900	10.01669	0.00000	0.0000	0
31/05/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.64100	0.71800	12.01248	0.00000	0.0000	0
31/05/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.87900	0.96700	10.01138	0.00000	0.0000	0
31/05/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.48700	0.43800	10.06160	0.00000	0.0000	300
31/05/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.50000	8.44930	0.59647	0.00000	0.0000	0
31/05/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.00000	1.12100	100.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.00000	1.17200	100.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.00000	1.10400	100.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.00000	1.20500	100.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.00000	1.13900	100.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.00000	1.14000	100.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.00000	0.85800	100.00000	0.00000	0.0000	0
31/05/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	0.00000	1.30700	100.00000	0.00000	0.0000	200
31/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.27130	9.15610	1.24254	0.00000	0.0000	0
31/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.51300	1.45400	3.89954	0.00000	0.0000	0
31/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44200	1.49800	3.88350	0.00000	0.0000	0
31/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.49600	1.43700	3.94385	0.00000	0.0000	0
31/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47500	1.53100	3.79661	0.00000	0.0000	0
31/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.53100	1.47100	3.91901	0.00000	0.0000	0
31/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41000	1.46500	3.90071	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
31/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.95780	6.84150	1.67151	0.00000	0.0000	287
31/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.04695	0.01906	59.40362	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.13915	0.22756	63.53575	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.03475	0.01352	61.09353	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.17695	0.27202	53.72704	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.06289	0.02676	57.44952	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.10509	0.18526	76.28699	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00736	0.00246	66.57609	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.39956	0.51096	27.88067	0.00000	0.0000	60
31/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.05840	6.94110	1.66185	0.00000	0.0000	70
31/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.21995	0.17355	21.09570	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.26155	0.33245	27.10763	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.20191	0.15896	21.27185	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.29351	0.36786	25.33133	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.23961	0.18953	20.90063	0.00000	0.0000	0
31/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.23121	0.29843	29.07314	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.45100	11.26800	1.59811	11.40000	11.2965	27,923
31/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02100	0.00700	66.66667	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.42000	0.58900	40.23810	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.01700	0.00600	64.70588	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.46600	0.63800	36.90987	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02600	0.00900	65.38462	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.37500	0.54100	44.26667	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.70600	0.52700	25.35411	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.00500	0.00900	80.00000	0.00000	0.0000	10
31/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.11100	0.22900	106.30631	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.11200	0.04700	58.03571	0.00000	0.0000	10
31/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.07400	0.02900	60.81081	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.17300	0.31100	79.76879	0.00000	0.0000	100
31/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01300	0.00400	69.23077	0.00000	0.0000	0
31/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.51200	0.68600	33.98438	0.00000	0.0000	100
31/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.60180	11.41750	1.58855	11.53000	11.4600	28,320
31/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.41100	0.31900	22.38443	0.00000	0.0000	0
31/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.30900	0.40200	30.09709	0.00000	0.0000	200
31/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.38500	0.30000	22.07792	0.00000	0.0000	0
31/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.33300	0.43300	30.03003	0.00000	0.0000	0
31/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.43800	0.33900	22.60274	0.00000	0.0000	0
31/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.28600	0.37200	30.06993	0.00000	0.0000	0
31/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.34000	0.26500	22.05882	0.00000	0.0000	3,455
31/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.38800	0.49800	28.35052	0.00000	0.0000	100
31/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.19700	0.15000	23.85787	0.00000	0.0000	0
31/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.69500	0.83300	19.85612	0.00000	0.0000	200
31/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.12700	0.17700	39.37008	0.00000	0.0000	0
31/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.72900	0.59400	18.51852	0.00000	0.0000	3,455
31/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.74480	11.55900	1.58198	11.65000	11.5935	993

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
31/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.55200	0.46100	16.48551	0.00000	0.0000	0
31/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.45700	0.55200	20.78775	0.00000	0.0000	0
31/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.52800	0.44200	16.28788	0.00000	0.0000	0
31/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.48300	0.58300	20.70393	0.00000	0.0000	0
31/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.57700	0.48000	16.81109	0.00000	0.0000	0
31/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.43200	0.52100	20.60185	0.00000	0.0000	0
31/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.34900	0.29100	16.61891	0.00000	0.0000	0
31/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.80400	0.93200	15.92040	0.00000	0.0000	250
31/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08600	0.08420	2.09302	0.08486	0.0849	696
31/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00188	0.00088	53.19149	0.00000	0.0000	0
31/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00088	0.00168	90.90909	0.00000	0.0000	0
31/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00003	0.00001	66.66667	0.00000	0.0000	0
31/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00903	0.01081	19.71207	0.00000	0.0000	0
31/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01100	0.00920	16.36364	0.00000	0.0000	0
31/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08730	0.08550	2.06186	0.00000	0.0000	11,717
31/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00792	0.00648	18.18182	0.00000	0.0000	0
31/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00062	0.00098	58.06452	0.00000	0.0000	0
31/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00258	0.00201	22.09302	0.00000	0.0000	0
31/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00528	0.00651	23.29545	0.00000	0.0000	0
31/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01735	0.01556	10.31700	0.00000	0.0000	0
31/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00005	0.00006	20.00000	0.00000	0.0000	0
31/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41270	11.41450	0.01577	0.00000	0.0000	0
31/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.92700	9.83880	0.88849	9.94850	9.9170	17,559
31/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.17500	0.11100	36.57143	0.00000	0.0000	0
31/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.04800	0.07200	50.00000	0.00000	0.0000	0
31/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.13900	0.08200	41.00719	0.00000	0.0000	0
31/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.06200	0.09300	50.00000	0.00000	0.0000	0
31/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.21400	0.14400	32.71028	0.00000	0.0000	0
31/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.03700	0.05500	48.64865	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.04460	9.95540	0.88804	0.00000	0.0000	53,327
31/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.52900	0.46500	12.09830	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.13400	0.16000	19.40299	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.49500	0.43300	12.52525	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.15000	0.17800	18.66667	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.56500	0.49800	11.85841	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.12000	0.14300	19.16667	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.18500	0.21700	17.29730	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.43000	0.37200	13.48837	0.00000	0.0000	3,590
31/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.53300	0.59700	12.00750	0.00000	0.0000	0
31/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.17800	0.15200	14.60674	0.00000	0.0000	3,590
31/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.15510	10.06460	0.89118	10.07700	10.0770	1,950
31/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.60400	0.54600	9.60265	0.00000	0.0000	0
31/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.24900	0.28100	12.85141	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
31/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.57400	0.51700	9.93031	0.00000	0.0000	0
31/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.26900	0.30200	12.26766	0.00000	0.0000	0
31/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.63500	0.57500	9.44882	0.00000	0.0000	0
31/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.23000	0.26000	13.04348	0.00000	0.0000	0
31/05/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.42750	7.27940	1.99394	0.00000	0.0000	14,835
31/05/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.77800	0.62900	19.15167	0.00000	0.0000	0
31/05/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/05/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.72800	0.57900	20.46703	0.00000	0.0000	0
31/05/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/05/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.82800	0.67900	17.99517	0.00000	0.0000	0
31/05/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
31/05/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.43780	7.29070	1.97774	0.00000	0.0000	9,415
31/05/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.79700	0.65800	17.44040	0.00000	0.0000	0
31/05/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00900	0.01700	88.88889	0.00000	0.0000	0
31/05/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.74900	0.61200	18.29105	0.00000	0.0000	0
31/05/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01100	0.02100	90.90909	0.00000	0.0000	0
31/05/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.84500	0.70500	16.56805	0.00000	0.0000	0
31/05/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00700	0.01400	100.00000	0.00000	0.0000	0
31/05/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.45220	7.30610	1.96049	0.00000	0.0000	5
31/05/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.82400	0.69200	16.01942	0.00000	0.0000	0
31/05/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02200	0.03600	63.63636	0.00000	0.0000	0
31/05/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.77900	0.64900	16.68806	0.00000	0.0000	0
31/05/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02700	0.04300	59.25926	0.00000	0.0000	0
31/05/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.87000	0.73500	15.51724	0.00000	0.0000	0
31/05/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01800	0.02900	61.11111	0.00000	0.0000	0
31/05/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.22100	0.17800	19.45701	0.00000	0.0000	0
31/05/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.26900	0.37200	38.28996	0.00000	0.0000	0
31/05/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.38550	8.25080	1.60634	0.00000	0.0000	0
31/05/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.50600	1.40000	7.03851	0.00000	0.0000	0
31/05/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42100	0.44900	6.65083	0.00000	0.0000	0
31/05/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.46800	1.37200	6.53951	0.00000	0.0000	0
31/05/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.43300	0.47100	8.77598	0.00000	0.0000	0
31/05/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.54400	1.42900	7.44819	0.00000	0.0000	0
31/05/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40900	0.42800	4.64548	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.11880	7.06130	0.80772	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.22800	0.17500	23.24561	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.18400	0.13400	27.17391	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.01500	0.02300	53.33333	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.27400	0.21900	20.07299	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.20410	7.14600	0.80649	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.16600	0.14100	15.06024	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.21200	0.24500	15.56604	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.14700	0.12400	15.64626	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
31/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.24300	0.27800	14.40329	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.18700	0.15900	14.97326	0.00000	0.0000	0
31/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.18300	0.21300	16.39344	0.00000	0.0000	0
31/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	8.16680	8.02080	1.78773	0.00000	0.0000	900
31/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	1.06700	0.92100	13.68322	0.00000	0.0000	0
31/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	1.01700	0.87100	14.35595	0.00000	0.0000	0
31/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	1.11700	0.97100	13.07073	0.00000	0.0000	0
31/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.29100	8.14300	1.78507	0.00000	0.0000	50
31/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.69100	0.57100	17.36614	0.00000	0.0000	0
31/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.05000	0.07800	56.00000	0.00000	0.0000	0
31/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.65100	0.53400	17.97235	0.00000	0.0000	0
31/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.06000	0.09100	51.66667	0.00000	0.0000	0
31/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.73300	0.61000	16.78035	0.00000	0.0000	0
31/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.04200	0.06700	59.52381	0.00000	0.0000	0
31/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,128.84000	13,934.53000	1.37527	0.00000	0.0000	0
31/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	628.80000	434.50000	30.90013	0.00000	0.0000	0
31/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	628.80000	434.50000	30.90013	0.00000	0.0000	0
31/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	628.90000	434.50000	30.91111	0.00000	0.0000	0
31/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07340	1.05600	1.62102	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02670	0.01430	46.44195	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00330	0.00830	151.51515	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00410	0.00120	70.73171	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03070	0.04520	47.23127	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07370	0.05650	23.33786	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00030	0.00050	66.66667	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.09260	1.07500	1.61084	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03270	0.02570	21.40673	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04010	0.05070	26.43392	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01830	0.01430	21.85792	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07570	0.08930	17.96565	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05850	0.04690	19.82906	0.00000	0.0000	0
31/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01590	0.02190	37.73585	0.00000	0.0000	0

Future Open Interest

718,663

Option Open Interest

177,535

Total

896,198