



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/05/2011

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
26/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.06560	7.01470	0.72039	7.03450	6.9801	367,337
26/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.39900	0.44500	11.52882	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	800
26/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.44600	0.49300	10.53812	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	7,200
26/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.35300	0.39800	12.74788	0.00000	0.0000	1,000
26/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37700	0.32800	12.99735	0.00000	0.0000	450
26/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	300
26/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.18500	0.22200	20.00000	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.05100	0.03700	27.45098	0.00000	0.0000	1,690
26/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.08700	0.11200	28.73563	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.10300	0.07700	25.24272	0.00000	0.0000	6,000
26/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.93500	0.98600	5.45455	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
26/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.73700	0.78700	6.78426	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
26/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.22400	0.26300	17.41071	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.04000	0.02800	30.00000	0.00000	0.0000	1,000
26/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.03100	0.02200	29.03226	0.00000	0.0000	250
26/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.26500	0.30700	15.84906	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.11600	0.14600	25.86207	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.08200	0.06100	25.60976	0.00000	0.0000	100
26/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.06800	0.08300	22.05882	0.00000	0.0000	3,000
26/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.13400	0.09800	26.86567	0.00000	0.0000	25,030
26/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.30800	0.35200	14.28571	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	5,700
26/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.05200	0.06400	23.07692	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.16800	0.12900	23.21429	0.00000	0.0000	100
26/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.42400	0.37400	11.79245	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	7,450
26/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.24500	0.20000	18.36735	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.02900	0.03500	20.68966	0.00000	0.0000	2,400
26/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.03900	0.04800	23.07692	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
26/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.20500	0.16300	20.48780	0.00000	0.0000	2,650
26/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.56900	0.51800	8.96309	0.00000	0.0000	3,000
26/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	100
26/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.28700	0.24100	16.02787	0.00000	0.0000	100
26/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
26/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.33200	0.28400	14.45783	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.16830	7.11630	0.72542	7.13790	7.0857	169,353
26/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.94600	0.99200	4.86258	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.99200	1.03900	4.73790	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	3,000
26/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.90100	0.94600	4.99445	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.72300	0.76700	6.08575	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.09100	0.08300	8.79121	0.00000	0.0000	2,800
26/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.17000	0.15400	9.41176	0.00000	0.0000	5,000
26/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.40200	0.43800	8.95522	0.00000	0.0000	2,800
26/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.46700	0.42900	8.13704	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.09900	0.11300	14.14141	0.00000	0.0000	10,000
26/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.39800	0.36300	8.79397	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.13000	0.14700	13.07692	0.00000	0.0000	10,000
26/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.43900	0.47600	8.42825	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.15700	0.14200	9.55414	0.00000	0.0000	10,000
26/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.55600	0.59600	7.19424	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.12400	0.11200	9.67742	0.00000	0.0000	200
26/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.54100	0.50100	7.39372	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07300	0.08500	16.43836	0.00000	0.0000	5,000
26/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05300	0.06200	16.98113	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62100	0.57800	6.92432	0.00000	0.0000	6,060
26/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.21200	0.23600	11.32075	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.28000	0.25200	10.00000	0.00000	0.0000	6,060
26/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.63800	2.68900	1.93328	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.33100	0.36500	10.27190	0.00000	0.0000	0
26/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.19900	0.18100	9.04523	0.00000	0.0000	500
26/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.26770	7.21350	0.74577	7.20050	7.1854	29,657
26/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.30700	0.28500	7.16612	0.00000	0.0000	0
26/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.38900	0.42200	8.48329	0.00000	0.0000	0
26/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.29000	0.26900	7.24138	0.00000	0.0000	0
26/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.42200	0.45600	8.05687	0.00000	0.0000	0
26/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.32500	0.30200	7.07692	0.00000	0.0000	0
26/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.35700	0.38900	8.96359	0.00000	0.0000	0
26/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.12400	0.13900	12.09677	0.00000	0.0000	0
26/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.64200	0.60200	6.23053	0.00000	0.0000	5,925

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26/05/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.88200	0.92600	4.98866	0.00000	0.0000	0
26/05/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.15000	0.13900	7.33333	0.00000	0.0000	0
26/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.37400	7.31780	0.76214	0.00000	0.0000	1,911
26/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.58700	0.55100	6.13288	0.00000	0.0000	0
26/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.24900	0.26900	8.03213	0.00000	0.0000	0
26/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.55800	0.52300	6.27240	0.00000	0.0000	0
26/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.27000	0.29100	7.77778	0.00000	0.0000	0
26/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.61700	0.58000	5.99676	0.00000	0.0000	0
26/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.22900	0.24800	8.29694	0.00000	0.0000	0
26/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.60900	0.57200	6.07553	0.00000	0.0000	0
26/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.23500	0.25400	8.08511	0.00000	0.0000	1,000
26/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.60870	7.55120	0.75571	0.00000	0.0000	0
26/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.75900	0.72200	4.87484	0.00000	0.0000	0
26/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.35000	0.37100	6.00000	0.00000	0.0000	0
26/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.73200	0.69600	4.91803	0.00000	0.0000	0
26/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.37300	0.39500	5.89812	0.00000	0.0000	0
26/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.78600	0.74900	4.70738	0.00000	0.0000	13,000
26/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.32700	0.34800	6.42202	0.00000	0.0000	0
26/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.39700	0.42000	5.79345	0.00000	0.0000	0
26/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.70600	0.67100	4.95751	0.00000	0.0000	11,000
26/05/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.72570	7.66880	0.73650	0.00000	0.0000	0
26/05/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.63900	0.61100	4.38185	0.00000	0.0000	0
26/05/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.61300	0.64200	4.73083	0.00000	0.0000	0
26/05/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.62000	0.59300	4.35484	0.00000	0.0000	0
26/05/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.64400	0.67400	4.65839	0.00000	0.0000	0
26/05/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.66000	0.63000	4.54545	0.00000	0.0000	0
26/05/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.58400	0.61100	4.62329	0.00000	0.0000	0
26/05/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.81000	0.84400	4.19753	0.00000	0.0000	0
26/05/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.53600	0.51300	4.29104	0.00000	0.0000	300
26/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.37370	9.32630	0.50567	0.00000	0.0000	0
26/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56100	1.53900	1.40935	0.00000	0.0000	0
26/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.38700	1.41300	1.87455	0.00000	0.0000	0
26/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.54300	1.52200	1.36099	0.00000	0.0000	0
26/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.41900	1.44600	1.90275	0.00000	0.0000	0
26/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.57800	1.55600	1.39417	0.00000	0.0000	0
26/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.35400	1.38000	1.92024	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.06560	7.01470	0.72039	0.00000	0.0000	287
26/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.10314	0.07743	24.92728	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.08754	0.11273	28.77542	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.08207	0.06056	26.20933	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.11647	0.14586	25.23397	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.13354	0.09831	26.38161	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.06794	0.08361	23.06447	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02431	0.01694	30.31674	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.30871	0.35224	14.10061	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
26/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.16830	7.11630	0.72542	0.00000	0.0000	40
26/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.27996	0.25153	10.15502	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.21166	0.23523	11.13578	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.25446	0.23161	8.97980	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.23616	0.26531	12.34333	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.30710	0.27702	9.79486	0.00000	0.0000	0
26/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.18880	0.21072	11.61017	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.49700	11.46440	0.28355	11.37000	11.3700	27,390
26/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.39300	0.41900	6.61578	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03400	0.02700	20.58824	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.43700	0.46300	5.94966	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04800	0.03900	18.75000	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.35100	0.37500	6.83761	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.75400	0.72100	4.37666	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	10
26/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.11500	0.12200	6.08696	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.16200	0.13600	16.04938	0.00000	0.0000	10
26/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.11300	0.09600	15.04425	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.16600	0.18200	9.63855	0.00000	0.0000	100
26/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
26/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.48100	0.50900	5.82121	0.00000	0.0000	100
26/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.64920	11.61610	0.28414	0.00000	0.0000	28,325
26/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.44600	0.42700	4.26009	0.00000	0.0000	0
26/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.29700	0.31100	4.71380	0.00000	0.0000	200
26/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.42000	0.40100	4.52381	0.00000	0.0000	0
26/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.32100	0.33500	4.36137	0.00000	0.0000	0
26/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.47400	0.45400	4.21941	0.00000	0.0000	0
26/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.27500	0.28800	4.72727	0.00000	0.0000	0
26/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.37000	0.35500	4.05405	0.00000	0.0000	3,455
26/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.37100	0.38900	4.85175	0.00000	0.0000	100
26/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.22000	0.20900	5.00000	0.00000	0.0000	0
26/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.67100	0.69300	3.27869	0.00000	0.0000	200
26/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.12100	0.13000	7.43802	0.00000	0.0000	0
26/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.77000	0.74600	3.11688	0.00000	0.0000	3,455
26/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.79490	11.75880	0.30606	0.00000	0.0000	998
26/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.58500	0.56500	3.41880	0.00000	0.0000	0
26/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.44000	0.45600	3.63636	0.00000	0.0000	0
26/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.56100	0.54000	3.74332	0.00000	0.0000	0
26/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.46600	0.48100	3.21888	0.00000	0.0000	0
26/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.61100	0.59000	3.43699	0.00000	0.0000	0
26/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.41600	0.43100	3.60577	0.00000	0.0000	0
26/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.37400	0.35900	4.01070	0.00000	0.0000	0
26/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.77900	0.80000	2.69576	0.00000	0.0000	250
26/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08620	0.08620	0.00000	0.00000	0.0000	637

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
26/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00214	0.00212	0.93458	0.00000	0.0000	0
26/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00094	0.00092	2.12766	0.00000	0.0000	0
26/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00005	0.00004	20.00000	0.00000	0.0000	0
26/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00885	0.00884	0.11299	0.00000	0.0000	0
26/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01120	0.01120	0.00000	0.00000	0.0000	0
26/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08750	0.08750	0.00000	0.00000	0.0000	11,717
26/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00814	0.00813	0.12285	0.00000	0.0000	0
26/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00064	0.00063	1.56250	0.00000	0.0000	0
26/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00271	0.00269	0.73801	0.00000	0.0000	0
26/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00521	0.00519	0.38388	0.00000	0.0000	0
26/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01755	0.01755	0.00000	0.00000	0.0000	0
26/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
26/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41250	11.41250	0.00000	0.00000	0.0000	0
26/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.94170	9.88400	0.58038	9.90750	9.9075	17,586
26/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20200	0.16000	20.79208	0.00000	0.0000	0
26/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.06000	0.07600	26.66667	0.00000	0.0000	0
26/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.16700	0.12800	23.35329	0.00000	0.0000	0
26/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.07500	0.09400	25.33333	0.00000	0.0000	0
26/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.24000	0.19500	18.75000	0.00000	0.0000	0
26/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.04800	0.06100	27.08333	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.05850	10.00040	0.57762	10.05150	10.0300	53,327
26/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.54400	0.50400	7.35294	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.13600	0.15400	13.23529	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.51000	0.47200	7.45098	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.15200	0.17200	13.15789	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.57900	0.53900	6.90846	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.12100	0.13900	14.87603	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.18700	0.21000	12.29947	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.44500	0.41000	7.86517	0.00000	0.0000	3,590
26/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.53200	0.57400	7.89474	0.00000	0.0000	0
26/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.19000	0.17400	8.42105	0.00000	0.0000	3,590
26/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.16980	10.10930	0.59490	10.13500	10.1350	1,950
26/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.61700	0.58000	5.99676	0.00000	0.0000	0
26/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.24700	0.27100	9.71660	0.00000	0.0000	0
26/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.58700	0.55100	6.13288	0.00000	0.0000	0
26/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.26700	0.29200	9.36330	0.00000	0.0000	0
26/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.64800	0.61000	5.86420	0.00000	0.0000	0
26/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.22800	0.25100	10.08772	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.42160	7.41710	0.06063	0.00000	0.0000	14,835
26/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.77200	0.76700	0.64767	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.72200	0.71700	0.69252	0.00000	0.0000	0
26/05/2011	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
26/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.82200	0.81700	0.60827	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.43080	7.42880	0.02692	7.40500	7.4050	9,515
26/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.79000	0.78900	0.12658	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.74300	0.74100	0.26918	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.83800	0.83700	0.11933	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.44540	7.44200	0.04567	0.00000	0.0000	5
26/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.81900	0.81500	0.48840	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.77400	0.77000	0.51680	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.86400	0.86100	0.34722	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.22100	0.21900	0.90498	0.00000	0.0000	0
26/05/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.27600	0.27700	0.36232	0.00000	0.0000	0
26/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.33240	8.32220	0.12241	0.00000	0.0000	0
26/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.46500	1.45200	0.88737	0.00000	0.0000	0
26/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43300	0.43000	0.69284	0.00000	0.0000	0
26/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.42700	1.42300	0.28031	0.00000	0.0000	0
26/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44500	0.45100	1.34831	0.00000	0.0000	0
26/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.50300	1.49000	0.86494	0.00000	0.0000	0
26/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42100	0.41800	0.71259	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.22840	7.14710	1.12473	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.33600	0.25900	22.91667	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.28900	0.21500	25.60554	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.01100	0.01800	63.63636	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.38300	0.30500	20.36554	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.31500	7.23270	1.12509	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.22600	0.18200	19.46903	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.16100	0.19900	23.60248	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.19800	0.16200	18.18182	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.18300	0.22900	25.13661	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.25600	0.20900	18.35938	0.00000	0.0000	0
26/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.14100	0.17600	24.82270	0.00000	0.0000	0
26/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	8.08560	8.07950	0.07544	8.06100	8.0280	900
26/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.98600	0.98000	0.60852	0.00000	0.0000	0
26/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.93600	0.93000	0.64103	0.00000	0.0000	0
26/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	1.03600	1.03000	0.57915	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
26/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
26/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.20910	8.20220	0.08405	0.00000	0.0000	50
26/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.62700	0.62300	0.63796	0.00000	0.0000	0
26/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.06800	0.07100	4.41176	0.00000	0.0000	0
26/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.58800	0.58400	0.68027	0.00000	0.0000	0
26/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.07900	0.08200	3.79747	0.00000	0.0000	0
26/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.66700	0.66300	0.59970	0.00000	0.0000	0
26/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.05800	0.06100	5.17241	0.00000	0.0000	0
26/05/2011	RAIN 2011/06/13			Foreign Exchange Future	14,223.00000	14,148.25000	0.52556	0.00000	0.0000	0
26/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	723.00000	648.30000	10.33195	0.00000	0.0000	0
26/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
26/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	723.00000	648.20000	10.34578	0.00000	0.0000	0
26/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	723.00000	648.30000	10.33195	0.00000	0.0000	0
26/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.08820	1.08100	0.66164	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04020	0.03380	15.92040	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00200	0.00280	40.00000	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00980	0.00730	25.51020	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02160	0.02630	21.75926	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08850	0.08140	8.02260	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.10810	1.10060	0.67683	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.04080	0.03730	8.57843	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.03270	0.03670	12.23242	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.02340	0.02120	9.40171	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.06530	0.07060	8.11639	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.07030	0.06500	7.53912	0.00000	0.0000	0
26/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01220	0.01440	18.03279	0.00000	0.0000	0

Future Open Interest

735,820

Option Open Interest

177,585

Total

913,405