



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/06/2011

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
20/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.86250	6.86810	0.08160	6.90620	6.8613	359,607
20/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.21700	1.20900	0.65735	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.26500	1.25700	0.63241	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	3,000
20/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16900	1.16100	0.68435	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.97900	0.97100	0.81716	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	2,800
20/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07900	0.07600	3.79747	0.00000	0.0000	5,000
20/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.61700	0.60800	1.45867	0.00000	0.0000	2,800
20/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.24500	0.24300	0.81633	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18300	0.17500	4.37158	0.00000	0.0000	10,000
20/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.19900	0.19600	1.50754	0.00000	0.0000	5,250
20/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.23700	0.22800	3.79747	0.00000	0.0000	10,000
20/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.66000	0.65100	1.36364	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	10,000
20/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.79400	0.78600	1.00756	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05600	0.05400	3.57143	0.00000	0.0000	200
20/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.30300	0.30200	0.33003	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14100	0.13400	4.96454	0.00000	0.0000	5,000
20/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10600	0.10000	5.66038	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.36800	0.36800	0.00000	0.00000	0.0000	6,060
20/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.37400	0.36500	2.40642	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.13600	0.13300	2.20588	0.00000	0.0000	6,060
20/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.94200	2.93600	0.20394	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.53200	0.52300	1.69173	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.09400	0.09100	3.19149	0.00000	0.0000	6,440
20/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.45100	0.44200	1.99557	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.11300	0.11000	2.65487	0.00000	0.0000	6,000
20/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	5,940
20/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.40300	0.40300	0.00000	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.27300	0.27100	0.73260	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
20/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.16100	0.15300	4.96894	0.00000	0.0000	1,980
20/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.20700	0.19800	4.34783	0.00000	0.0000	0
20/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.21900	0.21600	1.36986	0.00000	0.0000	1,980
20/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.95670	6.96250	0.08337	6.99760	6.9933	47,008
20/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18800	0.18600	1.06383	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.58100	0.57400	1.20482	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17700	0.17400	1.69492	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.62000	0.61200	1.29032	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20000	0.19700	1.50000	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.54300	0.53500	1.47330	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21000	0.20400	2.85714	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.41700	0.41600	0.23981	0.00000	0.0000	6,425
20/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.13400	1.12700	0.61728	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09100	0.08900	2.19780	0.00000	0.0000	2,962
20/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.33500	0.32800	2.08955	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.29200	0.29000	0.68493	0.00000	0.0000	2,962
20/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.50600	0.49800	1.58103	0.00000	0.0000	0
20/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.21300	0.21000	1.40845	0.00000	0.0000	500
20/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.05720	7.06240	0.07368	0.00000	0.0000	13,308
20/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.38900	0.39000	0.25707	0.00000	0.0000	0
20/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.36800	0.36400	1.08696	0.00000	0.0000	0
20/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.36900	0.37000	0.27100	0.00000	0.0000	0
20/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.39800	0.39400	1.00503	0.00000	0.0000	0
20/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.41300	0.41400	0.24213	0.00000	0.0000	0
20/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.34200	0.33800	1.16959	0.00000	0.0000	0
20/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.40700	0.40700	0.00000	0.00000	0.0000	0
20/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.35000	0.34500	1.42857	0.00000	0.0000	1,000
20/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.16420	7.16930	0.07119	0.00000	0.0000	2,000
20/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.42100	0.42200	0.23753	0.00000	0.0000	0
20/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.50700	0.50300	0.78895	0.00000	0.0000	0
20/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.40300	0.40500	0.49628	0.00000	0.0000	0
20/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.53900	0.53600	0.55659	0.00000	0.0000	0
20/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.43900	0.44100	0.45558	0.00000	0.0000	0
20/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.47500	0.47200	0.63158	0.00000	0.0000	0
20/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.27570	7.28090	0.07147	0.00000	0.0000	0
20/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.55500	0.55700	0.36036	0.00000	0.0000	0
20/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47900	0.47600	0.62630	0.00000	0.0000	0
20/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.53300	0.53500	0.37523	0.00000	0.0000	0
20/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50700	0.50400	0.59172	0.00000	0.0000	0
20/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.57800	0.58000	0.34602	0.00000	0.0000	13,000
20/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.45200	0.44900	0.66372	0.00000	0.0000	0
20/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.53800	0.53500	0.55762	0.00000	0.0000	0
20/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.51400	0.51600	0.38911	0.00000	0.0000	11,000
20/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.38360	7.38890	0.07178	0.00000	0.0000	0
20/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.48100	0.48200	0.20790	0.00000	0.0000	0

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20/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.79700	0.79300	0.50188	0.00000	0.0000	0
20/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.46600	0.46800	0.42918	0.00000	0.0000	0
20/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.83200	0.82900	0.36058	0.00000	0.0000	0
20/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.49600	0.49800	0.40323	0.00000	0.0000	0
20/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.76200	0.75900	0.39370	0.00000	0.0000	0
20/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.01800	1.01400	0.39293	0.00000	0.0000	0
20/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40200	0.40300	0.24876	0.00000	0.0000	300
20/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.36600	8.37250	0.07770	0.00000	0.0000	0
20/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.06300	1.06700	0.37629	0.00000	0.0000	0
20/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.19700	1.19500	0.16708	0.00000	0.0000	0
20/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.04700	1.05100	0.38204	0.00000	0.0000	0
20/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.23100	1.22900	0.16247	0.00000	0.0000	0
20/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.08000	1.08400	0.37037	0.00000	0.0000	0
20/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16400	1.16200	0.17182	0.00000	0.0000	0
20/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87900	0.87800	0.11377	0.00000	0.0000	0
20/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.24500	1.25000	0.40161	0.00000	0.0000	200
20/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.09780	9.10430	0.07145	0.00000	0.0000	0
20/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.40800	1.41200	0.28409	0.00000	0.0000	0
20/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51000	1.50800	0.13245	0.00000	0.0000	0
20/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.39200	1.39600	0.28736	0.00000	0.0000	0
20/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54400	1.54200	0.12953	0.00000	0.0000	0
20/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.42500	1.42800	0.21053	0.00000	0.0000	0
20/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47700	1.47400	0.20311	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.86250	6.86810	0.08160	0.00000	0.0000	407
20/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13610	0.13299	2.28508	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.37360	0.36489	2.33137	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.12393	0.12083	2.50141	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.41143	0.40273	2.11458	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.14957	0.14647	2.07261	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.33707	0.32837	2.58107	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.95670	6.96250	0.08337	0.00000	0.0000	5
20/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.29210	0.28980	0.78740	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.33540	0.32730	2.41503	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.27401	0.27159	0.88318	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.36731	0.35909	2.23789	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.31145	0.30929	0.69353	0.00000	0.0000	0
20/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.30475	0.29679	2.61198	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.08550	11.12500	0.35632	11.14850	11.1045	34,581
20/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.16700	0.17500	4.79042	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.58200	0.55000	5.49828	0.00000	0.0000	200
20/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.15400	0.16200	5.19481	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.61900	0.58700	5.16963	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.18000	0.18900	5.00000	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.54500	0.51400	5.68807	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.13200	0.13800	4.54545	0.00000	0.0000	7,055

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20/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.69700	0.66300	4.87805	0.00000	0.0000	100
20/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.06400	0.06700	4.68750	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.07900	1.04200	3.42910	0.00000	0.0000	200
20/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.26700	0.24500	8.23970	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.35200	0.37000	5.11364	0.00000	0.0000	3,455
20/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.67800	0.70600	4.12979	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.09300	0.08100	12.90323	0.00000	0.0000	3,600
20/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.37900	0.39800	5.01319	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.24400	0.22300	8.60656	0.00000	0.0000	1,200
20/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.37800	0.35000	7.40741	0.00000	0.0000	0
20/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.26300	0.27500	4.56274	0.00000	0.0000	1,200
20/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.22520	11.26480	0.35278	0.00000	0.0000	9,545
20/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.31300	0.32100	2.55591	0.00000	0.0000	0
20/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.73800	0.70600	4.33604	0.00000	0.0000	0
20/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.29900	0.30700	2.67559	0.00000	0.0000	0
20/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.77400	0.74200	4.13437	0.00000	0.0000	0
20/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.32800	0.33600	2.43902	0.00000	0.0000	0
20/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.70300	0.67100	4.55192	0.00000	0.0000	0
20/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.19000	0.19400	2.10526	0.00000	0.0000	0
20/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.16500	1.12900	3.09013	0.00000	0.0000	250
20/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.37320	11.41210	0.34203	0.00000	0.0000	0
20/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.53900	0.55400	2.78293	0.00000	0.0000	0
20/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.61600	0.59200	3.89610	0.00000	0.0000	0
20/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.52000	0.53400	2.69231	0.00000	0.0000	0
20/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.64700	0.62200	3.86399	0.00000	0.0000	0
20/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.55900	0.57400	2.68336	0.00000	0.0000	0
20/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.58600	0.56200	4.09556	0.00000	0.0000	0
20/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.52900	11.56870	0.34435	0.00000	0.0000	0
20/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.57200	0.58200	1.74825	0.00000	0.0000	0
20/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.89300	0.86300	3.35946	0.00000	0.0000	0
20/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.55600	0.56500	1.61871	0.00000	0.0000	0
20/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.92700	0.89600	3.34412	0.00000	0.0000	0
20/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.58900	0.59900	1.69779	0.00000	0.0000	0
20/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.86000	0.83000	3.48837	0.00000	0.0000	0
20/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08570	0.08560	0.11669	0.00000	0.0000	12,290
20/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00639	0.00628	1.72144	0.00000	0.0000	0
20/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00069	0.00068	1.44928	0.00000	0.0000	0
20/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00171	0.00164	4.09357	0.00000	0.0000	0
20/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00601	0.00604	0.49917	0.00000	0.0000	0
20/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01572	0.01562	0.63613	0.00000	0.0000	0
20/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
20/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41430	11.41440	0.00088	0.00000	0.0000	0
20/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08700	0.08690	0.11494	0.00000	0.0000	0
20/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00832	0.00822	1.20192	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
20/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00132	0.00132	0.00000	0.00000	0.0000	0
20/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00349	0.00342	2.00573	0.00000	0.0000	0
20/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00649	0.00652	0.46225	0.00000	0.0000	0
20/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01708	0.01698	0.58548	0.00000	0.0000	0
20/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.79310	9.80420	0.11335	9.79270	9.7900	57,064
20/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.33200	0.33400	0.60241	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18900	0.18000	4.76190	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.30500	0.30500	0.00000	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21200	0.20100	5.18868	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.36200	0.36400	0.55249	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.16900	0.16000	5.32544	0.00000	0.0000	1,370
20/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.26100	0.24900	4.59770	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.25400	0.25300	0.39370	0.00000	0.0000	4,960
20/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.69600	0.68300	1.86782	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.08900	0.08700	2.24719	0.00000	0.0000	3,590
20/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.56900	0.57500	1.05448	0.00000	0.0000	0
20/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	4,110
20/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.11600	0.11400	1.72414	0.00000	0.0000	4,110
20/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.57300	0.56000	2.26876	0.00000	0.0000	0
20/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.90140	9.91180	0.10504	9.88880	9.8888	4,736
20/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.43000	0.43300	0.69767	0.00000	0.0000	0
20/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.32900	0.32100	2.43161	0.00000	0.0000	0
20/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.40500	0.40700	0.49383	0.00000	0.0000	0
20/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.35400	0.34500	2.54237	0.00000	0.0000	0
20/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.45700	0.45900	0.43764	0.00000	0.0000	0
20/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.30600	0.29700	2.94118	0.00000	0.0000	0
20/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.01670	10.02600	0.09284	0.00000	0.0000	5,000
20/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.44200	0.44500	0.67873	0.00000	0.0000	0
20/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.52500	0.51900	1.14286	0.00000	0.0000	0
20/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.42400	0.42600	0.47170	0.00000	0.0000	0
20/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.55700	0.55000	1.25673	0.00000	0.0000	0
20/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.46100	0.46400	0.65076	0.00000	0.0000	0
20/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.49400	0.48800	1.21457	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.20350	7.18310	0.28320	0.00000	0.0000	28,446
20/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.57700	0.55800	3.29289	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.53200	0.51300	3.57143	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62300	0.60300	3.21027	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.21940	7.19940	0.27703	0.00000	0.0000	1,089
20/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.62200	0.60400	2.89389	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.58200	0.56400	3.09278	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
20/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06300	0.06500	3.17460	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.66400	0.64600	2.71084	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13500	0.12600	6.66667	0.00000	0.0000	0
20/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.41600	0.42700	2.64423	0.00000	0.0000	0
20/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.24270	7.22130	0.29547	0.00000	0.0000	0
20/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.28300	0.27100	4.24028	0.00000	0.0000	0
20/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.29000	0.30000	3.44828	0.00000	0.0000	0
20/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.26300	0.25200	4.18251	0.00000	0.0000	0
20/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.32000	0.33100	3.43750	0.00000	0.0000	0
20/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.30800	0.29600	3.89610	0.00000	0.0000	0
20/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.26500	0.27500	3.77358	0.00000	0.0000	0
20/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.20620	8.18280	0.28515	0.00000	0.0000	0
20/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.36100	1.34300	1.32256	0.00000	0.0000	0
20/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.45500	0.46000	1.09890	0.00000	0.0000	0
20/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.33400	1.31600	1.34933	0.00000	0.0000	0
20/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.47800	0.48300	1.04603	0.00000	0.0000	0
20/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.39000	1.37100	1.36691	0.00000	0.0000	0
20/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.43400	0.43800	0.92166	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	6.99210	6.99050	0.02288	0.00000	0.0000	800
20/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.34400	0.34000	1.16279	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.07500	0.06900	8.00000	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.38300	0.37900	1.04439	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.09900	0.09300	6.06061	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.30700	0.30300	1.30293	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.07230	7.07110	0.01697	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18800	0.18100	3.72340	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.36600	0.36000	1.63934	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.17300	0.16600	4.04624	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.40100	0.39500	1.49626	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.20500	0.19800	3.41463	0.00000	0.0000	0
20/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.33300	0.32700	1.80180	0.00000	0.0000	0
20/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03200	0.03110	2.81250	0.00000	0.0000	22,388
20/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10720	0.10910	1.77239	0.00000	0.0000	21,898
20/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.10440	8.16690	0.77119	0.00000	0.0000	960
20/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.53700	0.58300	8.56611	0.00000	0.0000	0
20/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.08300	0.06600	20.48193	0.00000	0.0000	0
20/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.50000	0.54400	8.80000	0.00000	0.0000	0
20/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.09600	0.07700	19.79167	0.00000	0.0000	0
20/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.57600	0.62400	8.33333	0.00000	0.0000	0
20/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.07200	0.05700	20.83333	0.00000	0.0000	0
20/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.22320	8.28700	0.77585	0.00000	0.0000	50
20/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.33700	0.35900	6.52819	0.00000	0.0000	0
20/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.41400	0.37200	10.14493	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
20/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.31900	0.33900	6.26959	0.00000	0.0000	0
20/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.44600	0.40200	9.86547	0.00000	0.0000	0
20/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.35600	0.38100	7.02247	0.00000	0.0000	0
20/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.38300	0.34400	10.18277	0.00000	0.0000	0
20/06/2011	RAIN 2011/09/19			Foreign Exchange Future	13,944.06000	13,954.05000	0.07164	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06230	1.06220	0.00941	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01920	0.01850	3.64583	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05690	0.05630	1.05448	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00970	0.00930	4.12371	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09740	0.09710	0.30801	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03780	0.03680	2.64550	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02550	0.02460	3.52941	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.08060	1.08060	0.00000	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03990	0.03900	2.25564	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05930	0.05840	1.51771	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02580	0.02510	2.71318	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09520	0.09450	0.73529	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06190	0.06090	1.61551	0.00000	0.0000	0
20/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03130	0.03030	3.19489	0.00000	0.0000	0

Future Open Interest

621,182

Option Open Interest

162,259

Total

783,441