



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 21/06/2011

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
21/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.86810	6.83310	0.50960	6.87830	6.8346	361,155
21/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.20900	1.24100	2.64682	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.25700	1.28900	2.54574	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	3,000
21/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16100	1.19300	2.75624	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.97100	1.00200	3.19258	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	2,800
21/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07600	0.06800	10.52632	0.00000	0.0000	5,000
21/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.60800	0.63500	4.44079	0.00000	0.0000	2,800
21/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.24300	0.22200	8.64198	0.00000	0.0000	980
21/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17500	0.18900	8.00000	0.00000	0.0000	10,000
21/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.19600	0.17900	8.67347	0.00000	0.0000	5,250
21/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.22800	0.24600	7.89474	0.00000	0.0000	10,000
21/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.65100	0.67900	4.30108	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	10,000
21/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.78600	0.81500	3.68957	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05400	0.04800	11.11111	0.00000	0.0000	200
21/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.30200	0.27800	7.94702	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13400	0.14500	8.20896	0.00000	0.0000	5,980
21/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10000	0.10800	8.00000	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.36800	0.34100	7.33696	0.00000	0.0000	6,060
21/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.36500	0.38700	6.02740	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.13300	0.12000	9.77444	0.00000	0.0000	6,060
21/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.93600	2.97100	1.19210	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.52300	0.54900	4.97132	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.09100	0.08200	9.89011	0.00000	0.0000	8,880
21/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.44200	0.46600	5.42986	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.11000	0.09900	10.00000	0.00000	0.0000	6,000
21/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.08500	0.09300	9.41176	0.00000	0.0000	8,880
21/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.40300	0.37600	6.69975	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.27100	0.24900	8.11808	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
21/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.15300	0.16600	8.49673	0.00000	0.0000	1,980
21/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.19800	0.21400	8.08081	0.00000	0.0000	0
21/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.21600	0.19700	8.79630	0.00000	0.0000	1,980
21/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.96250	6.92700	0.50987	6.96850	6.9461	47,233
21/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18600	0.17300	6.98925	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.57400	0.59600	3.83275	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17400	0.16200	6.89655	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.61200	0.63500	3.75817	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.19700	0.18400	6.59898	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.53500	0.55700	4.11215	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.20400	0.21500	5.39216	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.41600	0.39200	5.76923	0.00000	0.0000	6,425
21/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.12700	1.15500	2.48447	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08900	0.08200	7.86517	0.00000	0.0000	2,962
21/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.32800	0.34400	4.87805	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.29000	0.27100	6.55172	0.00000	0.0000	2,962
21/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.49800	0.51900	4.21687	0.00000	0.0000	0
21/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.21000	0.19600	6.66667	0.00000	0.0000	500
21/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.06240	7.02600	0.51541	0.00000	0.0000	13,308
21/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.39000	0.37000	5.12821	0.00000	0.0000	0
21/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.36400	0.38000	4.39560	0.00000	0.0000	0
21/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.37000	0.35000	5.40541	0.00000	0.0000	0
21/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.39400	0.41000	4.06091	0.00000	0.0000	0
21/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.41400	0.39300	5.07246	0.00000	0.0000	0
21/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.33800	0.35300	4.43787	0.00000	0.0000	0
21/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.40700	0.38600	5.15971	0.00000	0.0000	0
21/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.34500	0.36000	4.34783	0.00000	0.0000	1,000
21/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.16930	7.13170	0.52446	0.00000	0.0000	2,000
21/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.42200	0.40300	4.50237	0.00000	0.0000	0
21/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.50300	0.52100	3.57853	0.00000	0.0000	0
21/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.40500	0.38600	4.69136	0.00000	0.0000	0
21/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.53600	0.55400	3.35821	0.00000	0.0000	0
21/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.44100	0.42000	4.76190	0.00000	0.0000	0
21/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.47200	0.48800	3.38983	0.00000	0.0000	0
21/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.28090	7.24340	0.51505	0.00000	0.0000	0
21/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.55700	0.53400	4.12926	0.00000	0.0000	0
21/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47600	0.49100	3.15126	0.00000	0.0000	0
21/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.53500	0.51300	4.11215	0.00000	0.0000	0
21/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50400	0.52000	3.17460	0.00000	0.0000	0
21/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.58000	0.55600	4.13793	0.00000	0.0000	13,000
21/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.44900	0.46300	3.11804	0.00000	0.0000	0
21/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.53500	0.55100	2.99065	0.00000	0.0000	0
21/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.51600	0.49400	4.26357	0.00000	0.0000	11,000
21/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.38890	7.35180	0.50210	0.00000	0.0000	0
21/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.48200	0.46300	3.94191	0.00000	0.0000	0

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21/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.79300	0.81100	2.26986	0.00000	0.0000	0
21/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.46800	0.44900	4.05983	0.00000	0.0000	0
21/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.82900	0.84700	2.17129	0.00000	0.0000	0
21/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.49800	0.47800	4.01606	0.00000	0.0000	0
21/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.75900	0.77600	2.23979	0.00000	0.0000	0
21/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.01400	1.03400	1.97239	0.00000	0.0000	0
21/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40300	0.38600	4.21836	0.00000	0.0000	300
21/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.37250	8.33890	0.40131	0.00000	0.0000	0
21/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.06700	1.04400	2.15558	0.00000	0.0000	0
21/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.19500	1.20500	0.83682	0.00000	0.0000	0
21/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.05100	1.02800	2.18839	0.00000	0.0000	0
21/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.22900	1.23900	0.81367	0.00000	0.0000	0
21/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.08400	1.06100	2.12177	0.00000	0.0000	0
21/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16200	1.17200	0.86059	0.00000	0.0000	0
21/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87800	0.88400	0.68337	0.00000	0.0000	0
21/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.25000	1.22300	2.16000	0.00000	0.0000	200
21/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.10430	9.07070	0.36906	0.00000	0.0000	0
21/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.41200	1.38600	1.84136	0.00000	0.0000	0
21/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50800	1.51500	0.46419	0.00000	0.0000	0
21/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.39600	1.37000	1.86246	0.00000	0.0000	0
21/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54200	1.54900	0.45396	0.00000	0.0000	0
21/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.42800	1.40200	1.82073	0.00000	0.0000	0
21/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47400	1.48100	0.47490	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.86810	6.83310	0.50960	6.84860	6.8486	407
21/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13299	0.12007	9.71502	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.36489	0.38697	6.05114	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.12083	0.10891	9.86510	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.40273	0.42581	5.73089	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.14647	0.13249	9.54462	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.32837	0.34939	6.40132	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.96250	6.92700	0.50987	6.94710	6.9398	15
21/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.28980	0.27133	6.37336	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.32730	0.34433	5.20318	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.27159	0.25404	6.46195	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.35909	0.37704	4.99875	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.30929	0.28988	6.27566	0.00000	0.0000	0
21/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.29679	0.31288	5.42134	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.12500	11.07190	0.47730	11.09300	11.0770	34,542
21/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.17500	0.15600	10.85714	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.55000	0.58400	6.18182	0.00000	0.0000	200
21/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.16200	0.14500	10.49383	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.58700	0.62300	6.13288	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.18900	0.16900	10.58201	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.51400	0.54700	6.42023	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.13800	0.12300	10.86957	0.00000	0.0000	8,945

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21/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.66300	0.70100	5.73152	0.00000	0.0000	100
21/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.04200	1.08800	4.41459	0.00000	0.0000	200
21/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.24500	0.26500	8.16327	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.37000	0.33700	8.91892	0.00000	0.0000	3,455
21/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.70600	0.66100	6.37394	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.08100	0.08900	9.87654	0.00000	0.0000	5,490
21/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.39800	0.36400	8.54271	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.22300	0.24200	8.52018	0.00000	0.0000	1,200
21/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.35000	0.37600	7.42857	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.27500	0.24800	9.81818	0.00000	0.0000	1,200
21/06/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.00000	0.42100	100.00000	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.00000	0.19900	100.00000	0.00000	0.0000	630
21/06/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.00000	0.31600	100.00000	0.00000	0.0000	0
21/06/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.00000	0.28800	100.00000	0.00000	0.0000	630
21/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.26480	11.21130	0.47493	0.00000	0.0000	9,545
21/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.32100	0.29700	7.47664	0.00000	0.0000	0
21/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.70600	0.73600	4.24929	0.00000	0.0000	0
21/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.30700	0.28400	7.49186	0.00000	0.0000	0
21/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74200	0.77300	4.17790	0.00000	0.0000	0
21/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.33600	0.31200	7.14286	0.00000	0.0000	0
21/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.67100	0.70100	4.47094	0.00000	0.0000	0
21/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.19400	0.17800	8.24742	0.00000	0.0000	0
21/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.12900	1.16700	3.36581	0.00000	0.0000	250
21/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.41210	11.35750	0.47844	0.00000	0.0000	0
21/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.55400	0.52800	4.69314	0.00000	0.0000	0
21/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.59200	0.62100	4.89865	0.00000	0.0000	0
21/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.53400	0.50900	4.68165	0.00000	0.0000	0
21/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.62200	0.65200	4.82315	0.00000	0.0000	0
21/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.57400	0.54700	4.70383	0.00000	0.0000	0
21/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.56200	0.59000	4.98221	0.00000	0.0000	0
21/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.56870	11.51210	0.48925	0.00000	0.0000	0
21/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.58200	0.55500	4.63918	0.00000	0.0000	0
21/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.86300	0.89300	3.47625	0.00000	0.0000	0
21/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.56500	0.53900	4.60177	0.00000	0.0000	0
21/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.89600	0.92700	3.45982	0.00000	0.0000	0
21/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.59900	0.57200	4.50751	0.00000	0.0000	0
21/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.83000	0.86000	3.61446	0.00000	0.0000	0
21/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08560	0.08530	0.35047	0.00000	0.0000	12,290
21/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00628	0.00603	3.98089	0.00000	0.0000	0
21/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00068	0.00073	7.35294	0.00000	0.0000	0
21/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00164	0.00155	5.48780	0.00000	0.0000	0
21/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00604	0.00625	3.47682	0.00000	0.0000	0
21/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01562	0.01532	1.92061	0.00000	0.0000	0
21/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	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
21/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41440	11.41470	0.00263	0.00000	0.0000	0
21/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08690	0.08660	0.34522	0.00000	0.0000	0
21/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00822	0.00799	2.79805	0.00000	0.0000	0
21/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00132	0.00139	5.30303	0.00000	0.0000	0
21/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00342	0.00330	3.50877	0.00000	0.0000	0
21/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00652	0.00670	2.76074	0.00000	0.0000	0
21/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01698	0.01668	1.76678	0.00000	0.0000	0
21/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.80420	9.79750	0.06834	9.81600	9.8160	59,671
21/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.33400	0.32700	2.09581	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18000	0.18000	0.00000	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.30500	0.29800	2.29508	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20100	0.20100	0.00000	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.36400	0.35600	2.19780	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.16000	0.15900	0.62500	0.00000	0.0000	2,065
21/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.24900	0.25000	0.40161	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.25300	0.24700	2.37154	0.00000	0.0000	5,655
21/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.68300	0.68100	0.29283	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.08700	0.07800	10.34483	0.00000	0.0000	3,590
21/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.57500	0.56700	1.39130	0.00000	0.0000	0
21/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.07100	0.07000	1.40845	0.00000	0.0000	6,195
21/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.11400	0.10600	7.01754	0.00000	0.0000	6,195
21/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.56000	0.55900	0.17857	0.00000	0.0000	0
21/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.91180	9.90500	0.06861	0.00000	0.0000	4,736
21/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.43300	0.42100	2.77136	0.00000	0.0000	0
21/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.32100	0.31600	1.55763	0.00000	0.0000	0
21/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.40700	0.39600	2.70270	0.00000	0.0000	0
21/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34500	0.34100	1.15942	0.00000	0.0000	0
21/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.45900	0.44700	2.61438	0.00000	0.0000	0
21/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.29700	0.29200	1.68350	0.00000	0.0000	0
21/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.02600	10.01820	0.07780	0.00000	0.0000	5,000
21/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.44500	0.43200	2.92135	0.00000	0.0000	0
21/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.51900	0.51400	0.96339	0.00000	0.0000	0
21/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.42600	0.41300	3.05164	0.00000	0.0000	0
21/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.55000	0.54500	0.90909	0.00000	0.0000	0
21/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.46400	0.45100	2.80172	0.00000	0.0000	0
21/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.48800	0.48300	1.02459	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.18310	7.16780	0.21300	7.16910	7.1657	28,446
21/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.55800	0.54300	2.68817	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.51300	0.49800	2.92398	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.60300	0.58800	2.48756	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02000	0.02000	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
21/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.19940	7.18460	0.20557	0.00000	0.0000	1,089
21/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.60400	0.59200	1.98675	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05500	0.05700	3.63636	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.56400	0.55200	2.12766	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06500	0.06700	3.07692	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.64600	0.63300	2.01238	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12600	0.12100	3.96825	0.00000	0.0000	0
21/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.42700	0.43600	2.10773	0.00000	0.0000	0
21/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.22130	7.20680	0.20079	0.00000	0.0000	0
21/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.27100	0.26500	2.21402	0.00000	0.0000	0
21/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.30000	0.30800	2.66667	0.00000	0.0000	0
21/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.25200	0.24600	2.38095	0.00000	0.0000	0
21/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.33100	0.33900	2.41692	0.00000	0.0000	0
21/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.29600	0.28500	3.71622	0.00000	0.0000	0
21/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.27500	0.27800	1.09091	0.00000	0.0000	0
21/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.18280	8.17560	0.08799	0.00000	0.0000	0
21/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.34300	1.34100	0.14892	0.00000	0.0000	0
21/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.46000	0.46500	1.08696	0.00000	0.0000	0
21/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.31600	1.31400	0.15198	0.00000	0.0000	0
21/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.48300	0.48800	1.03520	0.00000	0.0000	0
21/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.37100	1.36900	0.14588	0.00000	0.0000	0
21/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.43800	0.44300	1.14155	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	6.99050	7.01120	0.29612	0.00000	0.0000	800
21/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.08000	0.08500	6.25000	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.34000	0.32400	4.70588	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.06900	0.07300	5.79710	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.37900	0.36200	4.48549	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.09300	0.09800	5.37634	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.30300	0.28700	5.28053	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.07110	7.09230	0.29981	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18100	0.18600	2.76243	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.36000	0.34400	4.44444	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.16600	0.17100	3.01205	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.39500	0.37900	4.05063	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.19800	0.20300	2.52525	0.00000	0.0000	0
21/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.32700	0.31100	4.89297	0.00000	0.0000	0
21/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03110	0.03300	6.10932	0.00000	0.0000	22,388
21/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10910	0.10060	7.79102	0.00000	0.0000	21,898
21/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.16690	8.10330	0.77875	0.00000	0.0000	960
21/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.58300	0.53000	9.09091	0.00000	0.0000	0
21/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.06600	0.07700	16.66667	0.00000	0.0000	0
21/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.54400	0.49200	9.55882	0.00000	0.0000	0
21/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.07700	0.08900	15.58442	0.00000	0.0000	0
21/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.62400	0.56900	8.81410	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
21/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.05700	0.06600	15.78947	0.00000	0.0000	0
21/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.28700	8.22250	0.77833	0.00000	0.0000	50
21/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.35900	0.32900	8.35655	0.00000	0.0000	0
21/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.37200	0.40700	9.40860	0.00000	0.0000	0
21/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.33900	0.31100	8.25959	0.00000	0.0000	0
21/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.40200	0.43900	9.20398	0.00000	0.0000	0
21/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.38100	0.34800	8.66142	0.00000	0.0000	0
21/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.34400	0.37600	9.30233	0.00000	0.0000	0
21/06/2011	RAIN 2011/09/19			Foreign Exchange Future	13,954.05000	13,915.92000	0.27325	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06220	1.05810	0.38599	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01850	0.01690	8.64865	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05630	0.05880	4.44050	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00930	0.00840	9.67742	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09710	0.10030	3.29557	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03680	0.03420	7.06522	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02460	0.02610	6.09756	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.08060	1.07660	0.37016	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03900	0.03690	5.38462	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05840	0.06030	3.25342	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02510	0.02370	5.57769	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09450	0.09710	2.75132	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06090	0.05810	4.59770	0.00000	0.0000	0
21/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03030	0.03150	3.96040	0.00000	0.0000	0

Future Open Interest

625,533

Option Open Interest

180,199

Total

805,732