



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/06/2011

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
29/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.92280	6.92650	0.05345	6.93850	6.9100	327,500
29/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.15200	1.14900	0.26042	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.20000	1.19700	0.25000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	3,000
29/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.10400	1.10100	0.27174	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.91400	0.91100	0.32823	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	15,000
29/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07500	0.07600	1.33333	0.00000	0.0000	5,000
29/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.55200	0.55000	0.36232	0.00000	0.0000	2,800
29/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.26400	0.26500	0.37879	0.00000	0.0000	980
29/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.14100	0.13900	1.41844	0.00000	0.0000	10,000
29/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.20700	0.20900	0.96618	0.00000	0.0000	6,000
29/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.18400	0.18300	0.54348	0.00000	0.0000	10,000
29/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.59500	0.59300	0.33613	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	10,000
29/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.72900	0.72600	0.41152	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	200
29/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32800	0.32900	0.30488	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10500	0.10300	1.90476	0.00000	0.0000	5,980
29/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.39900	0.40000	0.25063	0.00000	0.0000	6,060
29/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.31400	0.31200	0.63694	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.13700	0.13800	0.72993	0.00000	0.0000	6,060
29/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.88000	2.87700	0.10417	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.46900	0.46600	0.63966	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.09200	0.09200	0.00000	0.00000	0.0000	8,880
29/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.38900	0.38600	0.77121	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.11200	0.11200	0.00000	0.00000	0.0000	6,000
29/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	8,880
29/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.43700	0.43800	0.22883	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.29500	0.29600	0.33898	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
29/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.12200	0.12000	1.63934	0.00000	0.0000	1,980
29/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.16100	0.16000	0.62112	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.23400	0.23600	0.85470	0.00000	0.0000	1,980
29/06/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.63900	0.63600	0.46948	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.18700	0.18800	0.53476	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.21400	0.21200	0.93458	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.00000	0.04700	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00000	0.77100	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.00000	0.12400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.00000	0.34800	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.00000	0.17000	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00000	0.24400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.00000	0.56100	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.00000	0.03500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.00000	0.04000	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.00000	0.86400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	0.00000	1.17800	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00200	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.00000	0.10200	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.00000	0.42600	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.01740	7.02140	0.05700	7.01290	7.0080	44,398
29/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.19200	0.19400	1.04167	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.52500	0.52300	0.38095	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.18000	0.18200	1.11111	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.56300	0.56100	0.35524	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20500	0.20700	0.97561	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.48800	0.48600	0.40984	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.17600	0.17500	0.56818	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.44300	0.44600	0.67720	0.00000	0.0000	6,425
29/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.07200	1.06900	0.27985	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08900	0.09000	1.12360	0.00000	0.0000	2,962
29/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.28700	0.28600	0.34843	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.30400	0.30700	0.98684	0.00000	0.0000	2,962
29/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.45200	0.45000	0.44248	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.21900	0.22100	0.91324	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.90200	0.90500	0.33259	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	5,000
29/06/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.64200	0.64000	0.31153	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15900	0.16100	1.25786	0.00000	0.0000	500
29/06/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.00000	0.65600	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00000	0.08500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.00000	0.69500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00000	0.07400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.00000	0.81900	100.00000	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
29/06/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.04800	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.00000	0.08600	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.00000	1.11500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.00000	1.08900	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.01800	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.00000	0.17100	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.00000	0.60000	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.00000	0.47800	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.15700	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.00000	0.41500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.19400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.00000	0.10100	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00000	0.98000	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.00000	0.12600	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.00000	0.80500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.11580	7.12050	0.06605	0.00000	0.0000	13,373
29/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.41000	0.41500	1.21951	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33000	0.33100	0.30303	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.38600	0.39100	1.29534	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.35600	0.35700	0.28090	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.43600	0.44000	0.91743	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.30600	0.30600	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.42900	0.43300	0.93240	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.31300	0.31300	0.00000	0.00000	0.0000	1,000
29/06/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.36000	0.36500	1.38889	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.39400	0.39500	0.25381	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.00000	0.32900	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.45900	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.00000	0.54400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00000	0.22400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.00000	0.34600	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.42600	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.00000	0.57500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00000	0.20500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.00000	0.24400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.00000	0.67400	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.00000	0.16800	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.00000	0.99800	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.00000	0.28200	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00000	0.56200	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.00000	0.12500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.00000	1.30500	100.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.22190	7.22640	0.06231	0.00000	0.0000	2,000
29/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.43600	0.44000	0.91743	0.00000	0.0000	0
29/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.46400	0.46400	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
29/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.41800	0.42200	0.95694	0.00000	0.0000	0
29/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.49600	0.49600	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.45500	0.45900	0.87912	0.00000	0.0000	0
29/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.43300	0.43300	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.33490	7.33570	0.01091	0.00000	0.0000	0
29/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.57700	0.57900	0.34662	0.00000	0.0000	0
29/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.44200	0.44300	0.22624	0.00000	0.0000	0
29/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.55400	0.55600	0.36101	0.00000	0.0000	0
29/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.46900	0.47000	0.21322	0.00000	0.0000	0
29/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.60100	0.60300	0.33278	0.00000	0.0000	13,000
29/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.41600	0.41700	0.24038	0.00000	0.0000	0
29/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.49700	0.49800	0.20121	0.00000	0.0000	0
29/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.53200	0.53400	0.37594	0.00000	0.0000	11,000
29/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.44490	7.44170	0.04298	0.00000	0.0000	0
29/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.49500	0.49600	0.20202	0.00000	0.0000	0
29/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.75000	0.75400	0.53333	0.00000	0.0000	0
29/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.48000	0.48000	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.78500	0.78800	0.38217	0.00000	0.0000	0
29/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.51100	0.51100	0.00000	0.00000	0.0000	0
29/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.71600	0.71900	0.41899	0.00000	0.0000	0
29/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.96800	0.97100	0.30992	0.00000	0.0000	0
29/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.41300	0.41300	0.00000	0.00000	0.0000	300
29/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.45160	8.41520	0.43069	0.00000	0.0000	0
29/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.09700	1.08000	1.54968	0.00000	0.0000	0
29/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.14500	1.16500	1.74672	0.00000	0.0000	0
29/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.08000	1.06300	1.57407	0.00000	0.0000	0
29/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.17800	1.19800	1.69779	0.00000	0.0000	0
29/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.11400	1.09700	1.52603	0.00000	0.0000	0
29/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.11200	1.13200	1.79856	0.00000	0.0000	0
29/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.83300	0.85000	2.04082	0.00000	0.0000	0
29/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.28500	1.26500	1.55642	0.00000	0.0000	200
29/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.16690	9.17150	0.05018	0.00000	0.0000	0
29/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.43200	1.43800	0.41899	0.00000	0.0000	0
29/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.46500	1.46700	0.13652	0.00000	0.0000	0
29/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.41500	1.42100	0.42403	0.00000	0.0000	0
29/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.49800	1.50000	0.13351	0.00000	0.0000	0
29/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.44800	1.45500	0.48343	0.00000	0.0000	0
29/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43100	1.43400	0.20964	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.92280	6.92650	0.05345	6.91200	6.9120	350
29/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13729	0.13793	0.46617	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.31449	0.31143	0.97300	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.12392	0.12448	0.45190	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.35112	0.34798	0.89428	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.15217	0.15292	0.49287	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.27937	0.27642	1.05595	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
29/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.01740	7.02140	0.05700	0.00000	0.0000	20
29/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.30446	0.30684	0.78171	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.28706	0.28544	0.56434	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.28484	0.28711	0.79694	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.31744	0.31571	0.54498	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.32950	0.33189	0.72534	0.00000	0.0000	0
29/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.26210	0.26049	0.61427	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.07520	11.08830	0.11828	11.10400	11.0489	34,726
29/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.13900	0.14000	0.71942	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.56400	0.55200	2.12766	0.00000	0.0000	200
29/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.12800	0.12900	0.78125	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.60300	0.59100	1.99005	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.15100	0.15200	0.66225	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.52600	0.51400	2.28137	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.10800	0.10900	0.92593	0.00000	0.0000	8,945
29/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.68300	0.67100	1.75695	0.00000	0.0000	100
29/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.07500	1.06300	1.11628	0.00000	0.0000	200
29/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.24100	0.23400	2.90456	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.31600	0.32200	1.89873	0.00000	0.0000	3,455
29/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.65400	0.66100	1.07034	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	5,490
29/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.34400	0.34900	1.45349	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.21900	0.21100	3.65297	0.00000	0.0000	1,200
29/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.35300	0.34200	3.11615	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.22800	0.23000	0.87719	0.00000	0.0000	1,200
29/06/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.40400	0.40900	1.23762	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.17900	0.17100	4.46927	0.00000	0.0000	630
29/06/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.29300	0.28200	3.75427	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.26800	0.27000	0.74627	0.00000	0.0000	630
29/06/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.24700	0.25000	1.21457	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.32200	0.31200	3.10559	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.00000	0.07100	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.00000	0.88300	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.00000	0.09200	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.00000	0.75400	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.00000	0.08400	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.00000	0.79600	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.00000	0.21200	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.00000	0.37400	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.00000	0.47500	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.00000	0.13700	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.21470	11.22840	0.12216	11.23000	11.2235	9,398
29/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.28800	0.29100	1.04167	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.72300	0.71300	1.38313	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
29/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.27500	0.27700	0.72727	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.76000	0.74900	1.44737	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.30300	0.30500	0.66007	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.68800	0.67700	1.59884	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.17000	0.17100	0.58824	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.15500	1.14300	1.03896	0.00000	0.0000	250
29/06/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.40400	0.40800	0.99010	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.48900	0.48000	1.84049	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.22800	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.00000	0.90000	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.00000	0.26400	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.00000	0.78600	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.36010	11.37380	0.12060	11.37000	11.3690	2,951
29/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.52000	0.52700	1.34615	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.61000	0.60300	1.14754	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.50100	0.50800	1.39721	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.64100	0.63400	1.09204	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.54000	0.54600	1.11111	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.58000	0.57200	1.37931	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.00000	0.48900	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.00000	0.66500	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.00000	0.37800	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.00000	0.90400	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00000	0.74700	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00000	0.37300	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.00000	0.40700	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.00000	0.83300	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.00000	0.28300	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.00000	1.20900	100.00000	0.00000	0.0000	0
29/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.51490	11.52740	0.10856	0.00000	0.0000	0
29/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.55000	0.55100	0.18182	0.00000	0.0000	0
29/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.88500	0.87400	1.24294	0.00000	0.0000	0
29/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.53300	0.53400	0.18762	0.00000	0.0000	0
29/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.91800	0.90700	1.19826	0.00000	0.0000	0
29/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.56600	0.56700	0.17668	0.00000	0.0000	0
29/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.85100	0.84000	1.29260	0.00000	0.0000	0
29/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08580	0.08570	0.11655	0.00000	0.0000	12,348
29/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00635	0.00627	1.25984	0.00000	0.0000	0
29/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00055	0.00057	3.63636	0.00000	0.0000	0
29/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00156	0.00153	1.92308	0.00000	0.0000	0
29/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00576	0.00583	1.21528	0.00000	0.0000	0
29/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01581	0.01571	0.63251	0.00000	0.0000	0
29/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
29/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41420	11.41430	0.00088	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
29/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08700	0.08690	0.11494	0.00000	0.0000	0
29/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00823	0.00815	0.97205	0.00000	0.0000	0
29/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00123	0.00125	1.62602	0.00000	0.0000	0
29/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00335	0.00331	1.19403	0.00000	0.0000	0
29/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00635	0.00641	0.94488	0.00000	0.0000	0
29/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01706	0.01696	0.58617	0.00000	0.0000	0
29/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.92510	9.94170	0.16725	9.96750	9.9260	58,768
29/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.39500	0.40300	2.02532	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.12000	0.11100	7.50000	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36200	0.36900	1.93370	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.13700	0.12700	7.29927	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.43000	0.43800	1.86047	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.10500	0.09600	8.57143	0.00000	0.0000	2,065
29/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.17500	0.16400	6.28571	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.30000	0.30600	2.00000	0.00000	0.0000	5,655
29/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.56500	0.54700	3.18584	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.09000	0.08900	1.11111	0.00000	0.0000	3,590
29/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.66700	0.67800	1.64918	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04200	0.03600	14.28571	0.00000	0.0000	6,195
29/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.12300	0.12300	0.00000	0.00000	0.0000	6,195
29/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.44800	0.43100	3.79464	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.20300	0.20400	0.49261	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.27800	0.26200	5.75540	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.00000	0.05200	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.00000	0.76000	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.00000	0.59400	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.00000	0.05200	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.00000	0.06500	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.00000	0.67300	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19			Foreign Exchange Future	10.03490	10.05030	0.15346	10.06000	10.0600	4,636
29/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.49100	0.49500	0.81466	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.25600	0.24500	4.29688	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.46200	0.46600	0.86580	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.27700	0.26600	3.97112	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.52000	0.52500	0.96154	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.23500	0.22500	4.25532	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.38400	0.38700	0.78125	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.34900	0.33700	3.43840	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.00000	0.65500	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00000	0.15500	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.00000	0.84100	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00000	0.09100	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.14900	10.16290	0.13696	0.00000	0.0000	5,000
29/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.49100	0.49400	0.61100	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
29/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.44200	0.43100	2.48869	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.46700	0.47000	0.64240	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.46800	0.45700	2.35043	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.51500	0.51800	0.58252	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.41600	0.40500	2.64423	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.18600	1.19700	0.92749	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08700	0.08400	3.44828	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.00000	0.43100	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.00000	0.51800	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.00000	0.65500	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.00000	0.29200	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00000	1.24000	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00000	0.07700	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.00000	0.59800	100.00000	0.00000	0.0000	0
29/06/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.00000	0.33500	100.00000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.20930	7.29490	1.18736	7.27450	7.2729	25,686
29/06/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.58000	0.66000	13.79310	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.53400	0.61300	14.79401	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02500	0.01800	28.00000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62600	0.70700	12.93930	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06200	0.08100	30.64516	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.35300	0.28600	18.98017	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07300	0.09400	28.76712	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.31400	0.24900	20.70064	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.28500	0.35100	23.15789	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.07600	0.05600	26.31579	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.15400	0.20700	34.41558	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.14500	0.11200	22.75862	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05300	0.06900	30.18868	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.39400	0.32400	17.76650	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.18300	0.24000	31.14754	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.12400	0.09500	23.38710	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.00000	0.02000	100.00000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.00000	0.67500	100.00000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.00000	0.56700	100.00000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00000	0.02200	100.00000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00000	0.01700	100.00000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.00000	0.72200	100.00000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.22760	7.31280	1.17881	0.00000	0.0000	1,089
29/06/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.62500	0.69900	11.84000	0.00000	0.0000	0
29/06/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04700	0.03600	23.40426	0.00000	0.0000	0
29/06/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.58400	0.65600	12.32877	0.00000	0.0000	0
29/06/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05600	0.04300	23.21429	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
29/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.66700	0.74200	11.24438	0.00000	0.0000	0
29/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
29/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13100	0.16200	23.66412	0.00000	0.0000	0
29/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.40300	0.34900	13.39950	0.00000	0.0000	0
29/06/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.18600	0.22700	22.04301	0.00000	0.0000	0
29/06/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.25800	0.21400	17.05426	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.24890	7.33450	1.18087	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.28000	0.32400	15.71429	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.28100	0.24000	14.59075	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.26000	0.29700	14.23077	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.31100	0.26300	15.43408	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.30500	0.35200	15.40984	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.25600	0.21800	14.84375	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.00000	0.25700	100.00000	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00000	0.32300	100.00000	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.00000	0.51100	100.00000	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.12700	100.00000	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.00000	0.15400	100.00000	0.00000	0.0000	0
29/06/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00000	0.57000	100.00000	0.00000	0.0000	0
29/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.19220	8.27980	1.06931	0.00000	0.0000	0
29/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.34900	1.40800	4.37361	0.00000	0.0000	0
29/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.45700	0.42800	6.34573	0.00000	0.0000	0
29/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.32100	1.38000	4.46631	0.00000	0.0000	0
29/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.47900	0.45000	6.05428	0.00000	0.0000	0
29/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.37700	1.43700	4.35730	0.00000	0.0000	0
29/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.43500	0.40700	6.43678	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.02010	7.12270	1.46152	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.07400	0.10500	41.89189	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.30400	0.23200	23.68421	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.06200	0.09000	45.16129	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.34200	0.26700	21.92982	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.08700	0.12300	41.37931	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26700	0.20000	25.09363	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00000	0.01700	100.00000	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.00000	0.69400	100.00000	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00000	0.02000	100.00000	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.00000	0.64700	100.00000	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.10220	7.20460	1.44181	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18200	0.22200	21.97802	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.33000	0.26700	19.09091	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.16700	0.20400	22.15569	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.36500	0.29900	18.08219	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.19900	0.24200	21.60804	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.29700	0.23700	20.20202	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.00000	0.11000	100.00000	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
29/06/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.00000	0.55500	100.00000	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.00000	0.49600	100.00000	0.00000	0.0000	0
29/06/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.09100	100.00000	0.00000	0.0000	0
29/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02860	0.02840	0.69930	0.00000	0.0000	22,388
29/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.12710	0.12850	1.10149	0.00000	0.0000	21,898
29/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.34320	8.28980	0.64004	0.00000	0.0000	960
29/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.72700	0.67900	6.60248	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.03400	0.03900	14.70588	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.68400	0.63600	7.01754	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.04100	0.04600	12.19512	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.77100	0.72200	6.35538	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.21800	0.19500	10.55046	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.27500	0.30500	10.90909	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.00000	0.05300	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.00000	0.81300	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.00000	0.05900	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.00000	0.76900	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.00000	0.55500	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00000	0.06500	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.46570	8.41100	0.64614	0.00000	0.0000	50
29/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.44400	0.41200	7.20721	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.27800	0.30100	8.27338	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.41900	0.38800	7.39857	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.30300	0.32700	7.92079	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.47100	0.43800	7.00637	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.25500	0.27700	8.62745	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.35100	0.32600	7.12251	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.38500	0.41500	7.79221	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.00000	0.49200	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.00000	0.23100	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.00000	0.64800	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00000	0.13700	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.00000	0.30800	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.00000	0.44700	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.00000	0.20800	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.00000	0.69700	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.00000	0.12100	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	1.11000	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.00000	0.15800	100.00000	0.00000	0.0000	0
29/06/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.00000	0.89700	100.00000	0.00000	0.0000	0
29/06/2011	RAIN 2011/09/19			Foreign Exchange Future	14,068.42000	14,082.40000	0.09937	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07100	1.07220	0.11204	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01940	0.01980	2.06186	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04840	0.04760	1.65289	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
29/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00940	0.00950	1.06383	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08840	0.08730	1.24434	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04010	0.04080	1.74564	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01910	0.01860	2.61780	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.08900	1.09030	0.11938	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04100	0.04170	1.70732	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05200	0.05140	1.15385	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02610	0.02650	1.53257	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08710	0.08620	1.03330	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06460	0.06560	1.54799	0.00000	0.0000	0
29/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02560	0.02530	1.17188	0.00000	0.0000	0

Future Open Interest

587,539

Option Open Interest

198,149

Total

785,688