



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 13/06/2011

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
13/06/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.79670	6.79250	0.06179	6.81150	6.7724	0
13/06/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.65300	0.65800	0.76570	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.70300	0.70800	0.71124	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.60300	0.60800	0.82919	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.10300	0.09300	9.70874	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00600	0.00100	83.33333	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.40300	0.40800	1.24069	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.25300	0.25800	1.97628	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.20300	1.20800	0.41563	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.00300	1.00800	0.49850	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.45300	0.45800	1.10375	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.50300	0.50800	0.99404	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.30300	0.30800	1.65017	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.20400	0.20800	1.96078	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.55300	0.55800	0.90416	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.15500	0.15800	1.93548	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.14900	0.14300	4.02685	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.01300	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.06600	0.05800	12.12121	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.10800	0.10800	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
13/06/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.00500	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.29700	0.29300	1.34680	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.03300	0.00800	75.75758	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.03000	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.01500	0.00100	93.33333	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.06200	0.04300	30.64516	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	11.55	P	Foreign Exchange Future	4.75300	4.75800	0.10520	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/06/13	11.95	P	Foreign Exchange Future	5.15300	5.15800	0.09703	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.89220	6.88640	0.08415	6.91000	6.8701	352,932
13/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.18600	1.19000	0.33727	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.23400	1.23800	0.32415	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	3,000
13/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.13800	1.14200	0.35149	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.94900	0.95300	0.42150	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	2,800
13/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08200	0.07700	6.09756	0.00000	0.0000	5,000
13/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.59000	0.59100	0.16949	0.00000	0.0000	2,800
13/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.26400	0.25600	3.03030	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17200	0.17000	1.16279	0.00000	0.0000	10,000
13/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.21100	0.20400	3.31754	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21900	0.21800	0.45662	0.00000	0.0000	10,000
13/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.63300	0.63500	0.31596	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07500	0.07100	5.33333	0.00000	0.0000	10,000
13/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.76500	0.76800	0.39216	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	200
13/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32400	0.31600	2.46914	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13200	0.13000	1.51515	0.00000	0.0000	5,000
13/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.39000	0.38300	1.79487	0.00000	0.0000	6,060
13/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.35200	0.35100	0.28409	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.14400	0.13700	4.86111	0.00000	0.0000	6,060
13/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.91000	2.91600	0.20619	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.50600	0.50700	0.19763	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.09800	0.09300	5.10204	0.00000	0.0000	500
13/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.42700	0.42700	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.11900	0.11300	5.04202	0.00000	0.0000	750
13/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.98700	6.98150	0.07872	7.00000	6.9937	43,688
13/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.19300	0.18900	2.07254	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.55600	0.55800	0.35971	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
13/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.18100	0.17800	1.65746	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.59400	0.59700	0.50505	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20500	0.20200	1.46341	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.51800	0.52100	0.57915	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.19600	0.19700	0.51020	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.43300	0.42800	1.15473	0.00000	0.0000	6,425
13/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.10400	1.10900	0.45290	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09100	0.09000	1.09890	0.00000	0.0000	2,962
13/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.31500	0.31600	0.31746	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.30200	0.29700	1.65563	0.00000	0.0000	2,962
13/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.48200	0.48400	0.41494	0.00000	0.0000	0
13/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.21900	0.21500	1.82648	0.00000	0.0000	500
13/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.08690	7.08170	0.07337	0.00000	0.0000	13,308
13/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.40300	0.39600	1.73697	0.00000	0.0000	0
13/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.35200	0.35000	0.56818	0.00000	0.0000	0
13/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.38000	0.37500	1.31579	0.00000	0.0000	0
13/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.37900	0.37900	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.42800	0.42100	1.63551	0.00000	0.0000	0
13/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.32700	0.32500	0.61162	0.00000	0.0000	0
13/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.42100	0.41400	1.66271	0.00000	0.0000	0
13/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.33400	0.33200	0.59880	0.00000	0.0000	1,000
13/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.19240	7.18690	0.07647	0.00000	0.0000	1,500
13/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.42900	0.42500	0.93240	0.00000	0.0000	0
13/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.48700	0.48800	0.20534	0.00000	0.0000	0
13/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.41100	0.40700	0.97324	0.00000	0.0000	0
13/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.51900	0.52000	0.19268	0.00000	0.0000	0
13/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.44800	0.44300	1.11607	0.00000	0.0000	0
13/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.45600	0.45600	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.30480	7.29940	0.07392	0.00000	0.0000	0
13/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.56700	0.56300	0.70547	0.00000	0.0000	0
13/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.46200	0.46400	0.43290	0.00000	0.0000	0
13/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.54400	0.54100	0.55147	0.00000	0.0000	0
13/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.48900	0.49200	0.61350	0.00000	0.0000	0
13/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.59000	0.58700	0.50847	0.00000	0.0000	13,000
13/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.43500	0.43800	0.68966	0.00000	0.0000	0
13/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.51700	0.52000	0.58027	0.00000	0.0000	0
13/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.52200	0.51900	0.57471	0.00000	0.0000	11,000
13/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.41360	7.40810	0.07419	0.00000	0.0000	0
13/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.48700	0.48400	0.61602	0.00000	0.0000	0
13/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.77300	0.77600	0.38810	0.00000	0.0000	0
13/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.47200	0.47000	0.42373	0.00000	0.0000	0
13/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.80800	0.81200	0.49505	0.00000	0.0000	0
13/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.50200	0.50000	0.39841	0.00000	0.0000	0
13/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.73800	0.74200	0.54201	0.00000	0.0000	0
13/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.99100	0.99600	0.50454	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
13/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40500	0.40400	0.24691	0.00000	0.0000	300
13/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.39600	8.39070	0.06313	0.00000	0.0000	0
13/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.07000	1.06700	0.28037	0.00000	0.0000	0
13/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.17400	1.17600	0.17036	0.00000	0.0000	0
13/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.05300	1.05100	0.18993	0.00000	0.0000	0
13/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.20700	1.21000	0.24855	0.00000	0.0000	0
13/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.08700	1.08400	0.27599	0.00000	0.0000	0
13/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.14100	1.14300	0.17528	0.00000	0.0000	0
13/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.85700	0.85900	0.23337	0.00000	0.0000	0
13/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.25300	1.25000	0.23943	0.00000	0.0000	200
13/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.12080	9.11550	0.05811	0.00000	0.0000	0
13/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.41100	1.40900	0.14174	0.00000	0.0000	0
13/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.49000	1.49400	0.26846	0.00000	0.0000	0
13/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.39500	1.39200	0.21505	0.00000	0.0000	0
13/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.52400	1.52700	0.19685	0.00000	0.0000	0
13/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.42800	1.42500	0.21008	0.00000	0.0000	0
13/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.45700	1.46000	0.20590	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.79670	6.79250	0.06179	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.00025	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.25355	0.25750	1.55788	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.00009	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.30339	0.30750	1.35469	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.00071	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.20401	0.20750	1.71070	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.55330	0.55750	0.75908	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.89220	6.88640	0.08415	6.88690	6.8862	407
13/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.14381	0.13745	4.42250	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.35161	0.35105	0.15927	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.13069	0.12466	4.61397	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.38849	0.38826	0.05920	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.15832	0.15163	4.22562	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.31612	0.31523	0.28154	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.98700	6.98150	0.07872	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.00000	0.29650	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00000	0.31500	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.00000	0.27779	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00000	0.34629	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.00000	0.32023	100.00000	0.00000	0.0000	0
13/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00000	0.28873	100.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13			Foreign Exchange Future	11.02870	11.08630	0.52227	11.07500	11.0114	0
13/06/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.82100	0.76400	6.94275	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.87100	0.81400	6.54420	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
13/06/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.77100	0.71400	7.39300	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.28000	0.33600	20.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.42100	0.36400	13.53919	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.52100	0.46400	10.94050	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.92100	0.86400	6.18893	0.00000	0.0000	0
13/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.16960	11.21430	0.40019	11.20500	11.1666	34,383
13/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.20100	0.21100	4.97512	0.00000	0.0000	0
13/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.53100	0.49700	6.40301	0.00000	0.0000	200
13/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.18700	0.19600	4.81283	0.00000	0.0000	0
13/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.56700	0.53200	6.17284	0.00000	0.0000	0
13/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.21600	0.22700	5.09259	0.00000	0.0000	0
13/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.49600	0.46300	6.65323	0.00000	0.0000	0
13/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.16200	0.16900	4.32099	0.00000	0.0000	3,455
13/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.64200	0.60500	5.76324	0.00000	0.0000	100
13/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.08300	0.08700	4.81928	0.00000	0.0000	0
13/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.01300	0.97300	3.94867	0.00000	0.0000	200
13/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.24000	0.21700	9.58333	0.00000	0.0000	0
13/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.41000	0.43100	5.12195	0.00000	0.0000	3,455
13/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.30890	11.35470	0.40499	11.35550	11.3555	9,537
13/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.33800	0.35500	5.02959	0.00000	0.0000	0
13/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.67900	0.65000	4.27099	0.00000	0.0000	0
13/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.32300	0.34000	5.26316	0.00000	0.0000	0
13/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.71400	0.68500	4.06162	0.00000	0.0000	0
13/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.35400	0.37200	5.08475	0.00000	0.0000	0
13/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.64500	0.61700	4.34109	0.00000	0.0000	0
13/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.20500	0.21700	5.85366	0.00000	0.0000	0
13/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.09600	1.06200	3.10219	0.00000	0.0000	250
13/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.45430	11.50150	0.41207	0.00000	0.0000	0
13/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.00000	0.60300	100.00000	0.00000	0.0000	0
13/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.00000	0.55200	100.00000	0.00000	0.0000	0
13/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00000	0.58000	100.00000	0.00000	0.0000	0
13/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.00000	0.57900	100.00000	0.00000	0.0000	0
13/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.00000	0.62700	100.00000	0.00000	0.0000	0
13/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.00000	0.52600	100.00000	0.00000	0.0000	0
13/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.60760	11.65400	0.39974	0.00000	0.0000	0
13/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.59800	0.61900	3.51171	0.00000	0.0000	0
13/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.84000	0.81500	2.97619	0.00000	0.0000	0
13/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.58100	0.60100	3.44234	0.00000	0.0000	0
13/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.87300	0.84700	2.97824	0.00000	0.0000	0
13/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.61500	0.63700	3.57724	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
13/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.80700	0.78300	2.97398	0.00000	0.0000	0
13/06/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08480	0.08454	0.30660	0.00000	0.0000	0
13/06/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00055	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00075	0.00046	38.66667	0.00000	0.0000	0
13/06/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01020	0.01046	2.54902	0.00000	0.0000	0
13/06/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00980	0.00954	2.65306	0.00000	0.0000	0
13/06/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08600	0.08590	0.11628	0.00000	0.0000	12,290
13/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00671	0.00661	1.49031	0.00000	0.0000	0
13/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00071	0.00071	0.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00190	0.00183	3.68421	0.00000	0.0000	0
13/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00590	0.00593	0.50847	0.00000	0.0000	0
13/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01602	0.01592	0.62422	0.00000	0.0000	0
13/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41400	11.41410	0.00088	0.00000	0.0000	0
13/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08730	0.08720	0.11455	0.00000	0.0000	0
13/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00000	0.00851	100.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00131	100.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00000	0.00361	100.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00000	0.00641	100.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.00000	0.01728	100.00000	0.00000	0.0000	0
13/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00008	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2011/06/13			Foreign Exchange Future	9.76240	9.76690	0.04610	9.73250	9.7237	0
13/06/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.02200	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.06000	0.03300	45.00000	0.00000	0.0000	0
13/06/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.01100	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.09900	0.08300	16.16162	0.00000	0.0000	0
13/06/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.04200	0.01700	59.52381	0.00000	0.0000	0
13/06/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.03000	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.87270	9.87470	0.02026	9.87030	9.8470	56,112
13/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.39000	0.38500	1.28205	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16700	0.16000	4.19162	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36000	0.35500	1.38889	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18700	0.18000	3.74332	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.42200	0.41800	0.94787	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14900	0.14300	4.02685	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.23000	0.22300	3.04348	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.30300	0.29800	1.65017	0.00000	0.0000	3,590
13/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.64200	0.63500	1.09034	0.00000	0.0000	0
13/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.11500	0.11000	4.34783	0.00000	0.0000	3,590
13/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.97950	9.98220	0.02706	0.00000	0.0000	4,736
13/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.48100	0.47700	0.83160	0.00000	0.0000	0
13/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30200	0.29500	2.31788	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
13/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.45400	0.45000	0.88106	0.00000	0.0000	0
13/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32500	0.31800	2.15385	0.00000	0.0000	0
13/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.50900	0.50600	0.58939	0.00000	0.0000	0
13/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28000	0.27400	2.14286	0.00000	0.0000	0
13/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.09220	10.09590	0.03666	0.00000	0.0000	5,000
13/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.00000	0.47800	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.00000	0.48200	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.00000	0.45900	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.00000	0.51300	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.00000	0.50200	100.00000	0.00000	0.0000	0
13/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.00000	0.45600	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.17190	7.18250	0.14780	0.00000	0.0000	0
13/06/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.52200	0.53300	2.10728	0.00000	0.0000	0
13/06/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.47200	0.48300	2.33051	0.00000	0.0000	0
13/06/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.57200	0.58300	1.92308	0.00000	0.0000	0
13/06/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.18530	7.18960	0.05984	0.00000	0.0000	28,046
13/06/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.56300	0.56500	0.35524	0.00000	0.0000	0
13/06/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
13/06/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.51900	0.52100	0.38536	0.00000	0.0000	0
13/06/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
13/06/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.60900	0.61100	0.32841	0.00000	0.0000	0
13/06/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
13/06/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.20020	7.20510	0.06805	0.00000	0.0000	889
13/06/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.60900	0.61200	0.49261	0.00000	0.0000	0
13/06/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
13/06/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.56900	0.57200	0.52724	0.00000	0.0000	0
13/06/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06900	0.06700	2.89855	0.00000	0.0000	0
13/06/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.65000	0.65300	0.46154	0.00000	0.0000	0
13/06/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13300	0.13300	0.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.43300	0.42800	1.15473	0.00000	0.0000	0
13/06/2011	AUS / R 2012/03/19			Foreign Exchange Future	7.21990	7.22500	0.07064	0.00000	0.0000	0
13/06/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	0.00000	0.27700	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.30200	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	0.00000	0.25700	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.33200	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	0.00000	0.29700	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.27200	100.00000	0.00000	0.0000	0
13/06/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.11400	8.14170	0.34139	0.00000	0.0000	0
13/06/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.30500	1.32000	1.14943	0.00000	0.0000	0
13/06/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.49100	0.47800	2.64766	0.00000	0.0000	0
13/06/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.27800	1.29300	1.17371	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
13/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.51400	0.50100	2.52918	0.00000	0.0000	0
13/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.33300	1.34800	1.12528	0.00000	0.0000	0
13/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46900	0.45600	2.77186	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.95370	6.95350	0.00288	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.06600	0.05400	18.18182	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.01200	0.00100	91.66667	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.03200	0.00400	87.50000	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.02800	0.00100	96.42857	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.10800	0.10400	3.70370	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.03510	7.02880	0.08955	0.00000	0.0000	800
13/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.10100	0.09000	10.89109	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.31600	0.31100	1.58228	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.08900	0.07800	12.35955	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.35400	0.34900	1.41243	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.11600	0.10400	10.34483	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.28100	0.27500	2.13523	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.11500	7.10850	0.09136	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.00000	0.19700	100.00000	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.00000	0.33900	100.00000	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.00000	0.18100	100.00000	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.00000	0.37300	100.00000	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.00000	0.21500	100.00000	0.00000	0.0000	0
13/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00000	0.30700	100.00000	0.00000	0.0000	0
13/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02640	0.02960	12.12121	0.00000	0.0000	22,388
13/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.11810	0.11270	4.57240	0.00000	0.0000	21,898
13/06/2011	CHF / R 2011/06/13			Foreign Exchange Future	8.06920	8.11350	0.54900	0.00000	0.0000	0
13/06/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.96900	1.01400	4.64396	0.00000	0.0000	0
13/06/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/06/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.91900	0.96400	4.89663	0.00000	0.0000	0
13/06/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/06/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	1.01900	1.06400	4.41609	0.00000	0.0000	0
13/06/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.18700	8.23310	0.56309	0.00000	0.0000	950
13/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.60500	0.64300	6.28099	0.00000	0.0000	0
13/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.06800	0.06000	11.76471	0.00000	0.0000	0
13/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.56600	0.60300	6.53710	0.00000	0.0000	0
13/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.07900	0.07000	11.39241	0.00000	0.0000	0
13/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.64500	0.68500	6.20155	0.00000	0.0000	0
13/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
13/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.30530	8.35210	0.56350	0.00000	0.0000	50
13/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.00000	0.40100	100.00000	0.00000	0.0000	0
13/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.00000	0.34900	100.00000	0.00000	0.0000	0
13/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.00000	0.37800	100.00000	0.00000	0.0000	0
13/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.00000	0.37600	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
13/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.00000	0.42500	100.00000	0.00000	0.0000	0
13/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.00000	0.32300	100.00000	0.00000	0.0000	0
13/06/2011	RAIN 2011/06/13			Foreign Exchange Future	13,841.42000	13,840.02000	0.01011	0.00000	0.0000	0
13/06/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	341.40000	340.00000	0.41008	0.00000	0.0000	0
13/06/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	341.40000	340.00000	0.41008	0.00000	0.0000	0
13/06/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	341.40000	340.00000	0.41008	0.00000	0.0000	0
13/06/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	RAIN 2011/09/19			Foreign Exchange Future	14,025.00000	14,023.67000	0.00948	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04870	1.04780	0.08582	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.00430	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00560	0.00220	60.71429	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05140	0.05220	1.55642	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04870	0.04780	1.84805	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06490	1.06450	0.03756	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02010	0.01940	3.48259	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05520	0.05490	0.54348	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01030	0.00980	4.85437	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09540	0.09530	0.10482	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03920	0.03840	2.04082	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02430	0.02390	1.64609	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.08350	1.08280	0.06461	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.04000	100.00000	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00000	0.05720	100.00000	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.00000	0.02580	100.00000	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00000	0.09300	100.00000	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.00000	0.06240	100.00000	0.00000	0.0000	0
13/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00000	0.02960	100.00000	0.00000	0.0000	0

Future Open Interest

608,914

Option Open Interest

115,359

Total

724,273