



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 14/06/2011

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
14/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.88640	6.85670	0.43128	6.86930	6.8400	351,732
14/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.19000	1.21800	2.35294	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.23800	1.26600	2.26171	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	3,000
14/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.14200	1.16900	2.36427	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.95300	0.97900	2.72823	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	2,800
14/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07700	0.07200	6.49351	0.00000	0.0000	5,000
14/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.59100	0.61500	4.06091	0.00000	0.0000	2,800
14/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.25600	0.23600	7.81250	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17000	0.17900	5.29412	0.00000	0.0000	10,000
14/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.20400	0.19000	6.86275	0.00000	0.0000	5,250
14/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21800	0.23300	6.88073	0.00000	0.0000	10,000
14/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.63500	0.65900	3.77953	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	10,000
14/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.76800	0.79300	3.25521	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	200
14/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.31600	0.29500	6.64557	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13000	0.13800	6.15385	0.00000	0.0000	5,000
14/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09700	0.10300	6.18557	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.38300	0.36000	6.00522	0.00000	0.0000	6,060
14/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.35100	0.37100	5.69801	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.13700	0.12800	6.56934	0.00000	0.0000	6,060
14/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.91600	2.94400	0.96022	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.50700	0.53000	4.53649	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	500
14/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.42700	0.44800	4.91803	0.00000	0.0000	0
14/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.11300	0.10500	7.07965	0.00000	0.0000	5,250
14/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.98150	6.95150	0.42971	6.95810	6.9400	43,958
14/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18900	0.18100	4.23280	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.55800	0.58000	3.94265	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
14/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17800	0.17000	4.49438	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.59700	0.61900	3.68509	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20200	0.19200	4.95050	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.52100	0.54100	3.83877	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.19700	0.20700	5.07614	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.42800	0.40800	4.67290	0.00000	0.0000	6,425
14/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.10900	1.13500	2.34445	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09000	0.08600	4.44444	0.00000	0.0000	2,962
14/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.31600	0.33200	5.06329	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.29700	0.28300	4.71380	0.00000	0.0000	2,962
14/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.48400	0.50400	4.13223	0.00000	0.0000	0
14/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.21500	0.20500	4.65116	0.00000	0.0000	500
14/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.08170	7.05100	0.43351	0.00000	0.0000	13,308
14/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.39600	0.38100	3.78788	0.00000	0.0000	0
14/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.35000	0.36600	4.57143	0.00000	0.0000	0
14/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.37500	0.36100	3.73333	0.00000	0.0000	0
14/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.37900	0.39600	4.48549	0.00000	0.0000	0
14/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.42100	0.40500	3.80048	0.00000	0.0000	0
14/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.32500	0.34000	4.61538	0.00000	0.0000	0
14/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.41400	0.39800	3.86473	0.00000	0.0000	0
14/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.33200	0.34700	4.51807	0.00000	0.0000	1,000
14/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.18690	7.15600	0.42995	7.14990	7.1499	2,000
14/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.42500	0.41100	3.29412	0.00000	0.0000	0
14/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.48800	0.50500	3.48361	0.00000	0.0000	0
14/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.40700	0.39400	3.19410	0.00000	0.0000	0
14/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.52000	0.53800	3.46154	0.00000	0.0000	0
14/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.44300	0.42900	3.16027	0.00000	0.0000	0
14/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.45600	0.47300	3.72807	0.00000	0.0000	0
14/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.29940	7.26820	0.42743	0.00000	0.0000	0
14/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.56300	0.54500	3.19716	0.00000	0.0000	0
14/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.46400	0.47700	2.80172	0.00000	0.0000	0
14/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.54100	0.52200	3.51201	0.00000	0.0000	0
14/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.49200	0.50400	2.43902	0.00000	0.0000	0
14/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.58700	0.56800	3.23680	0.00000	0.0000	13,000
14/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.43800	0.45000	2.73973	0.00000	0.0000	0
14/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.52000	0.53600	3.07692	0.00000	0.0000	0
14/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.51900	0.50400	2.89017	0.00000	0.0000	11,000
14/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.40810	7.37670	0.42386	0.00000	0.0000	0
14/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.48400	0.47100	2.68595	0.00000	0.0000	0
14/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.77600	0.79400	2.31959	0.00000	0.0000	0
14/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.47000	0.45700	2.76596	0.00000	0.0000	0
14/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.81200	0.83000	2.21675	0.00000	0.0000	0
14/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.50000	0.48600	2.80000	0.00000	0.0000	0
14/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.74200	0.75900	2.29111	0.00000	0.0000	0
14/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.99600	1.01600	2.00803	0.00000	0.0000	0

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14/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40400	0.39300	2.72277	0.00000	0.0000	300
14/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.39070	8.35660	0.40640	0.00000	0.0000	0
14/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.06700	1.04900	1.68697	0.00000	0.0000	0
14/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.17600	1.19200	1.36054	0.00000	0.0000	0
14/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.05100	1.03300	1.71265	0.00000	0.0000	0
14/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.21000	1.22600	1.32231	0.00000	0.0000	0
14/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.08400	1.06600	1.66052	0.00000	0.0000	0
14/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.14300	1.15900	1.39983	0.00000	0.0000	0
14/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.85900	0.87300	1.62980	0.00000	0.0000	0
14/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.25000	1.23000	1.60000	0.00000	0.0000	200
14/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.11550	9.08840	0.29730	0.00000	0.0000	0
14/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.40900	1.39200	1.20653	0.00000	0.0000	0
14/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.49400	1.50400	0.66934	0.00000	0.0000	0
14/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.39200	1.37600	1.14943	0.00000	0.0000	0
14/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.52700	1.53800	0.72037	0.00000	0.0000	0
14/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.42500	1.40900	1.12281	0.00000	0.0000	0
14/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.46000	1.47100	0.75342	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.88640	6.85670	0.43128	6.86130	6.8474	407
14/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13745	0.12803	6.85340	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.35105	0.37133	5.77695	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.12466	0.11606	6.89876	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.38826	0.40936	5.43450	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.15163	0.14132	6.79945	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.31523	0.33462	6.15106	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.98150	6.95150	0.42971	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.29650	0.28310	4.51939	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.31500	0.33160	5.26984	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.27779	0.26517	4.54300	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.34629	0.36367	5.01891	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.32023	0.30231	5.59598	0.00000	0.0000	0
14/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.28873	0.30081	4.18384	0.00000	0.0000	0
14/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.21430	11.23060	0.14535	11.24390	11.2439	34,382
14/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.21100	0.21600	2.36967	0.00000	0.0000	0
14/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.49700	0.48500	2.41449	0.00000	0.0000	200
14/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.19600	0.20100	2.55102	0.00000	0.0000	0
14/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.53200	0.52000	2.25564	0.00000	0.0000	0
14/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.22700	0.23200	2.20264	0.00000	0.0000	0
14/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.46300	0.45100	2.59179	0.00000	0.0000	0
14/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.16900	0.17300	2.36686	0.00000	0.0000	3,455
14/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.60500	0.59200	2.14876	0.00000	0.0000	100
14/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.08700	0.08800	1.14943	0.00000	0.0000	0
14/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.97300	0.95700	1.64440	0.00000	0.0000	200
14/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.21700	0.21000	3.22581	0.00000	0.0000	0
14/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.43100	0.44100	2.32019	0.00000	0.0000	3,455
14/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.35470	11.37120	0.14531	0.00000	0.0000	9,537

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14/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.35500	0.36200	1.97183	0.00000	0.0000	0
14/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.65000	0.64100	1.38462	0.00000	0.0000	0
14/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.34000	0.34600	1.76471	0.00000	0.0000	0
14/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.68500	0.67500	1.45985	0.00000	0.0000	0
14/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.37200	0.37900	1.88172	0.00000	0.0000	0
14/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.61700	0.60800	1.45867	0.00000	0.0000	0
14/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.21700	0.22100	1.84332	0.00000	0.0000	0
14/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.06200	1.05000	1.12994	0.00000	0.0000	250
14/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.50150	11.51700	0.13477	0.00000	0.0000	0
14/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.60300	0.61300	1.65837	0.00000	0.0000	0
14/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.55200	0.54600	1.08696	0.00000	0.0000	0
14/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.58000	0.59000	1.72414	0.00000	0.0000	0
14/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.57900	0.57300	1.03627	0.00000	0.0000	0
14/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.62700	0.63700	1.59490	0.00000	0.0000	0
14/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.52600	0.52000	1.14068	0.00000	0.0000	0
14/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.65400	11.67100	0.14587	0.00000	0.0000	0
14/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.61900	0.62700	1.29241	0.00000	0.0000	0
14/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.81500	0.80600	1.10429	0.00000	0.0000	0
14/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.60100	0.60900	1.33111	0.00000	0.0000	0
14/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.84700	0.83800	1.06257	0.00000	0.0000	0
14/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.63700	0.64600	1.41287	0.00000	0.0000	0
14/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.78300	0.77500	1.02171	0.00000	0.0000	0
14/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08590	0.08520	0.81490	0.00000	0.0000	12,290
14/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00661	0.00603	8.77458	0.00000	0.0000	0
14/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00071	0.00083	16.90141	0.00000	0.0000	0
14/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00183	0.00162	11.47541	0.00000	0.0000	0
14/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00593	0.00642	8.26307	0.00000	0.0000	0
14/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01592	0.01522	4.39698	0.00000	0.0000	0
14/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
14/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41410	11.41480	0.00613	0.00000	0.0000	0
14/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08720	0.08650	0.80275	0.00000	0.0000	0
14/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00851	0.00798	6.22797	0.00000	0.0000	0
14/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00131	0.00148	12.97710	0.00000	0.0000	0
14/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00361	0.00336	6.92521	0.00000	0.0000	0
14/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00641	0.00686	7.02028	0.00000	0.0000	0
14/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01728	0.01659	3.99306	0.00000	0.0000	0
14/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00009	12.50000	0.00000	0.0000	0
14/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.87470	9.90020	0.25824	9.90200	9.8729	56,137
14/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.38500	0.40100	4.15584	0.00000	0.0000	0
14/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16000	0.15100	5.62500	0.00000	0.0000	0
14/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.35500	0.36900	3.94366	0.00000	0.0000	0
14/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18000	0.16900	6.11111	0.00000	0.0000	0
14/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.41800	0.43400	3.82775	0.00000	0.0000	0
14/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14300	0.13400	6.29371	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
14/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.22300	0.21100	5.38117	0.00000	0.0000	0
14/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.29800	0.31100	4.36242	0.00000	0.0000	3,590
14/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.63500	0.61300	3.46457	0.00000	0.0000	0
14/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.11000	0.11300	2.72727	0.00000	0.0000	3,590
14/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.98220	10.00780	0.25646	0.00000	0.0000	4,736
14/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.47700	0.49200	3.14465	0.00000	0.0000	0
14/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29500	0.28400	3.72881	0.00000	0.0000	0
14/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.45000	0.46400	3.11111	0.00000	0.0000	0
14/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.31800	0.30600	3.77358	0.00000	0.0000	0
14/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.50600	0.52100	2.96443	0.00000	0.0000	0
14/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27400	0.26300	4.01460	0.00000	0.0000	0
14/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.09590	10.12100	0.24862	0.00000	0.0000	5,000
14/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.47800	0.48800	2.09205	0.00000	0.0000	0
14/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.48200	0.46700	3.11203	0.00000	0.0000	0
14/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.45900	0.46800	1.96078	0.00000	0.0000	0
14/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.51300	0.49700	3.11891	0.00000	0.0000	0
14/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.50200	0.51200	1.99203	0.00000	0.0000	0
14/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.45600	0.44100	3.28947	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.18960	7.23770	0.66902	0.00000	0.0000	28,046
14/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.56500	0.61000	7.96460	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.52100	0.56400	8.25336	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.61100	0.65600	7.36498	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.20510	7.25260	0.65926	0.00000	0.0000	889
14/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.61200	0.65200	6.53595	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.57200	0.61100	6.81818	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06700	0.05800	13.43284	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.65300	0.69400	6.27871	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13300	0.14900	12.03008	0.00000	0.0000	0
14/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.42800	0.39600	7.47664	0.00000	0.0000	0
14/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.22500	7.27180	0.64775	0.00000	0.0000	0
14/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.27700	0.29600	6.85921	0.00000	0.0000	0
14/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.30200	0.27400	9.27152	0.00000	0.0000	0
14/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.25700	0.27500	7.00389	0.00000	0.0000	0
14/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.33200	0.30300	8.73494	0.00000	0.0000	0
14/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.29700	0.32200	8.41751	0.00000	0.0000	0
14/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.27200	0.25000	8.08824	0.00000	0.0000	0
14/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.14170	8.22190	0.98505	0.00000	0.0000	0
14/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.32000	1.37400	4.09091	0.00000	0.0000	0
14/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.47800	0.45200	5.43933	0.00000	0.0000	0
14/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.29300	1.34600	4.09899	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
14/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50100	0.47400	5.38922	0.00000	0.0000	0
14/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.34800	1.40200	4.00593	0.00000	0.0000	0
14/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.45600	0.43000	5.70175	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.02880	7.06660	0.53779	0.00000	0.0000	800
14/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.09000	0.10000	11.11111	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.31100	0.28300	9.00322	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.07800	0.08700	11.53846	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.34900	0.32000	8.30946	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.10400	0.11500	10.57692	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.27500	0.24800	9.81818	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.10850	7.14710	0.54301	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.19700	0.21200	7.61421	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.33900	0.31500	7.07965	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.18100	0.19400	7.18232	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.37300	0.34700	6.97051	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.21500	0.23000	6.97674	0.00000	0.0000	0
14/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.30700	0.28300	7.81759	0.00000	0.0000	0
14/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02640	0.02960	12.12121	0.00000	0.0000	22,388
14/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.11810	0.11270	4.57240	0.00000	0.0000	21,898
14/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.23310	8.13830	1.15145	8.20000	8.2000	952
14/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.64300	0.56500	12.13064	0.00000	0.0000	0
14/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.06000	0.07700	28.33333	0.00000	0.0000	0
14/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.60300	0.52700	12.60365	0.00000	0.0000	0
14/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.07000	0.08900	27.14286	0.00000	0.0000	0
14/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.68500	0.60400	11.82482	0.00000	0.0000	0
14/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.05200	0.06600	26.92308	0.00000	0.0000	0
14/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.35210	8.25640	1.14582	0.00000	0.0000	50
14/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.40100	0.35400	11.72070	0.00000	0.0000	0
14/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.34900	0.39800	14.04011	0.00000	0.0000	0
14/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.37800	0.33600	11.11111	0.00000	0.0000	0
14/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.37600	0.43000	14.36170	0.00000	0.0000	0
14/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.42500	0.37400	12.00000	0.00000	0.0000	0
14/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.32300	0.36800	13.93189	0.00000	0.0000	0
14/06/2011	RAIN 2011/09/19			Foreign Exchange Future	14,023.67000	14,005.99000	0.12607	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06450	1.06060	0.36637	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01940	0.01810	6.70103	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05490	0.05750	4.73588	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00980	0.00910	7.14286	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09530	0.09850	3.35782	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03840	0.03610	5.98958	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02390	0.02550	6.69456	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.08280	1.07800	0.44330	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04000	0.03790	5.25000	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05720	0.05990	4.72028	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02580	0.02440	5.42636	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
14/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09300	0.09640	3.65591	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06240	0.05930	4.96795	0.00000	0.0000	0
14/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02960	0.03130	5.74324	0.00000	0.0000	0
Future Open Interest										608,510
Option Open Interest										125,109
Total										733,619