



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/06/2011

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
15/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.85670	6.89400	0.54399	6.92350	6.8670	354,226
15/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.21800	1.18200	2.95567	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.26600	1.23000	2.84360	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	3,000
15/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16900	1.13400	2.99401	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.97900	0.94500	3.47293	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	2,800
15/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07200	0.07800	8.33333	0.00000	0.0000	5,000
15/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.61500	0.58400	5.04065	0.00000	0.0000	2,800
15/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.23600	0.26000	10.16949	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17900	0.16600	7.26257	0.00000	0.0000	10,000
15/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.19000	0.20700	8.94737	0.00000	0.0000	5,250
15/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.23300	0.21300	8.58369	0.00000	0.0000	10,000
15/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.65900	0.62700	4.85584	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06600	0.07100	7.57576	0.00000	0.0000	10,000
15/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.79300	0.76000	4.16141	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05000	0.05400	8.00000	0.00000	0.0000	200
15/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.29500	0.32100	8.81356	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13800	0.12700	7.97101	0.00000	0.0000	5,000
15/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10300	0.09400	8.73786	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.36000	0.38800	7.77778	0.00000	0.0000	6,060
15/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.37100	0.34600	6.73854	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.12800	0.14000	9.37500	0.00000	0.0000	6,060
15/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.94400	2.90800	1.22283	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.53000	0.50100	5.47170	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.08700	0.09500	9.19540	0.00000	0.0000	6,440
15/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.44800	0.42100	6.02679	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.10500	0.11500	9.52381	0.00000	0.0000	6,000
15/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.00000	0.08100	100.00000	0.00000	0.0000	5,940
15/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.00000	0.42500	100.00000	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.00000	0.29000	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
15/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00000	0.14600	100.00000	0.00000	0.0000	1,980
15/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.00000	0.18900	100.00000	0.00000	0.0000	0
15/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.00000	0.23300	100.00000	0.00000	0.0000	1,980
15/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.95150	6.98990	0.55240	7.00000	6.9909	45,171
15/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18100	0.19100	5.52486	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.58000	0.55100	5.00000	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17000	0.17900	5.29412	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.61900	0.58900	4.84653	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.19200	0.20300	5.72917	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.54100	0.51300	5.17560	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.20700	0.19200	7.24638	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.40800	0.43200	5.88235	0.00000	0.0000	6,425
15/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.13500	1.10000	3.08370	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08600	0.09000	4.65116	0.00000	0.0000	2,962
15/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.33200	0.30900	6.92771	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.28300	0.29900	5.65371	0.00000	0.0000	2,962
15/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.50400	0.47600	5.55556	0.00000	0.0000	0
15/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.20500	0.21600	5.36585	0.00000	0.0000	500
15/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.05100	7.09160	0.57580	0.00000	0.0000	13,308
15/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.38100	0.40200	5.51181	0.00000	0.0000	0
15/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.36600	0.34600	5.46448	0.00000	0.0000	0
15/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.36100	0.37900	4.98615	0.00000	0.0000	0
15/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.39600	0.37300	5.80808	0.00000	0.0000	0
15/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.40500	0.42700	5.43210	0.00000	0.0000	0
15/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.34000	0.32100	5.58824	0.00000	0.0000	0
15/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.39800	0.42000	5.52764	0.00000	0.0000	0
15/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.34700	0.32800	5.47550	0.00000	0.0000	1,000
15/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.15600	7.20010	0.61627	0.00000	0.0000	2,000
15/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.41100	0.42900	4.37956	0.00000	0.0000	0
15/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.50500	0.47900	5.14851	0.00000	0.0000	0
15/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.39400	0.41100	4.31472	0.00000	0.0000	0
15/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.53800	0.51100	5.01859	0.00000	0.0000	0
15/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.42900	0.44700	4.19580	0.00000	0.0000	0
15/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.47300	0.44700	5.49683	0.00000	0.0000	0
15/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.26820	7.31140	0.59437	0.00000	0.0000	0
15/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.54500	0.56600	3.85321	0.00000	0.0000	0
15/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47700	0.45500	4.61216	0.00000	0.0000	0
15/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.52200	0.54300	4.02299	0.00000	0.0000	0
15/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50400	0.48200	4.36508	0.00000	0.0000	0
15/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.56800	0.59000	3.87324	0.00000	0.0000	13,000
15/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.45000	0.42900	4.66667	0.00000	0.0000	0
15/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.53600	0.51000	4.85075	0.00000	0.0000	0
15/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.50400	0.52100	3.37302	0.00000	0.0000	11,000
15/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.37670	7.41910	0.57478	0.00000	0.0000	0
15/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.47100	0.48500	2.97240	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
15/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.79400	0.76600	3.52645	0.00000	0.0000	0
15/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.45700	0.47000	2.84464	0.00000	0.0000	0
15/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.83000	0.80100	3.49398	0.00000	0.0000	0
15/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.48600	0.50000	2.88066	0.00000	0.0000	0
15/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.75900	0.73100	3.68906	0.00000	0.0000	0
15/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.01600	0.98500	3.05118	0.00000	0.0000	0
15/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.39300	0.40400	2.79898	0.00000	0.0000	300
15/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.35660	8.39580	0.46909	0.00000	0.0000	0
15/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.04900	1.05900	0.95329	0.00000	0.0000	0
15/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.19200	1.16300	2.43289	0.00000	0.0000	0
15/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.03300	1.04300	0.96805	0.00000	0.0000	0
15/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.22600	1.19700	2.36542	0.00000	0.0000	0
15/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.06600	1.07600	0.93809	0.00000	0.0000	0
15/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.15900	1.13000	2.50216	0.00000	0.0000	0
15/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87300	0.84700	2.97824	0.00000	0.0000	0
15/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.23000	1.24300	1.05691	0.00000	0.0000	200
15/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.08840	9.12760	0.43132	0.00000	0.0000	0
15/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.39200	1.39900	0.50287	0.00000	0.0000	0
15/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50400	1.47100	2.19415	0.00000	0.0000	0
15/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.37600	1.38300	0.50872	0.00000	0.0000	0
15/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53800	1.50500	2.14564	0.00000	0.0000	0
15/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.40900	1.41600	0.49681	0.00000	0.0000	0
15/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47100	1.43800	2.24337	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.85670	6.89400	0.54399	0.00000	0.0000	407
15/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.12803	0.13965	9.07600	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.37133	0.34565	6.91568	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.11606	0.12658	9.06428	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.40936	0.38258	6.54192	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.14132	0.15412	9.05746	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.33462	0.31012	7.32174	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.95150	6.98990	0.55240	6.98990	6.9899	5
15/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.28310	0.29914	5.66584	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.33160	0.30924	6.74306	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.26517	0.28022	5.67560	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.36367	0.34032	6.42066	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.30231	0.32311	6.88035	0.00000	0.0000	0
15/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.30081	0.28321	5.85087	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.23060	11.19190	0.34459	0.00000	0.0000	34,282
15/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.21600	0.20000	7.40741	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.48500	0.50800	4.74227	0.00000	0.0000	200
15/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.20100	0.18600	7.46269	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.52000	0.54400	4.61538	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.23200	0.21600	6.89655	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45100	0.47400	5.09978	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.17300	0.16000	7.51445	0.00000	0.0000	7,055

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
15/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.59200	0.61800	4.39189	0.00000	0.0000	100
15/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.08800	0.08000	9.09091	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.95700	0.98800	3.23929	0.00000	0.0000	200
15/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.21000	0.22400	6.66667	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.44100	0.41600	5.66893	0.00000	0.0000	3,455
15/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.00000	0.76600	100.00000	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.00000	0.07400	100.00000	0.00000	0.0000	3,600
15/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.00000	0.44500	100.00000	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.00000	0.20300	100.00000	0.00000	0.0000	1,200
15/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.00000	0.31700	100.00000	0.00000	0.0000	0
15/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.00000	0.30900	100.00000	0.00000	0.0000	1,200
15/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.37120	11.33360	0.33066	0.00000	0.0000	9,537
15/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.36200	0.34500	4.69613	0.00000	0.0000	0
15/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.64100	0.66100	3.12012	0.00000	0.0000	0
15/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.34600	0.32900	4.91329	0.00000	0.0000	0
15/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.67500	0.69500	2.96296	0.00000	0.0000	0
15/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.37900	0.36100	4.74934	0.00000	0.0000	0
15/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.60800	0.62700	3.12500	0.00000	0.0000	0
15/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.22100	0.20900	5.42986	0.00000	0.0000	0
15/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.05000	1.07500	2.38095	0.00000	0.0000	250
15/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.51700	11.48260	0.29869	0.00000	0.0000	0
15/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.61300	0.59300	3.26264	0.00000	0.0000	0
15/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.54600	0.56000	2.56410	0.00000	0.0000	0
15/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.59000	0.57100	3.22034	0.00000	0.0000	0
15/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.57300	0.58800	2.61780	0.00000	0.0000	0
15/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.63700	0.61700	3.13972	0.00000	0.0000	0
15/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.52000	0.53400	2.69231	0.00000	0.0000	0
15/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.67100	11.64090	0.25790	0.00000	0.0000	0
15/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.62700	0.60900	2.87081	0.00000	0.0000	0
15/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.80600	0.81800	1.48883	0.00000	0.0000	0
15/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.60900	0.59200	2.79146	0.00000	0.0000	0
15/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.83800	0.85100	1.55131	0.00000	0.0000	0
15/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.64600	0.62700	2.94118	0.00000	0.0000	0
15/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.77500	0.78600	1.41935	0.00000	0.0000	0
15/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08520	0.08550	0.35211	0.00000	0.0000	12,290
15/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00603	0.00625	3.64842	0.00000	0.0000	0
15/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00083	0.00075	9.63855	0.00000	0.0000	0
15/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00162	0.00168	3.70370	0.00000	0.0000	0
15/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00642	0.00618	3.73832	0.00000	0.0000	0
15/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01522	0.01552	1.97109	0.00000	0.0000	0
15/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
15/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41480	11.41450	0.00263	0.00000	0.0000	0
15/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08650	0.08680	0.34682	0.00000	0.0000	0
15/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00798	0.00819	2.63158	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
15/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00148	0.00139	6.08108	0.00000	0.0000	0
15/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00336	0.00345	2.67857	0.00000	0.0000	0
15/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00686	0.00665	3.06122	0.00000	0.0000	0
15/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01659	0.01688	1.74804	0.00000	0.0000	0
15/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00009	0.00008	11.11111	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.90020	9.83040	0.70504	9.87600	9.8260	56,812
15/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.40100	0.35300	11.97007	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.15100	0.17300	14.56954	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36900	0.32300	12.46612	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.16900	0.19300	14.20118	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.43400	0.38300	11.75115	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13400	0.15300	14.17910	0.00000	0.0000	1,370
15/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.21100	0.24000	13.74408	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.31100	0.27000	13.18328	0.00000	0.0000	4,960
15/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.61300	0.66700	8.80914	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.11300	0.09700	14.15929	0.00000	0.0000	3,590
15/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.00000	0.59800	100.00000	0.00000	0.0000	0
15/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.00000	0.06800	100.00000	0.00000	0.0000	4,110
15/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.00000	0.12500	100.00000	0.00000	0.0000	4,110
15/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.00000	0.54500	100.00000	0.00000	0.0000	0
15/06/2011	€ / R 2011/12/19			Foreign Exchange Future	10.00780	9.94010	0.67647	0.00000	0.0000	4,736
15/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.49200	0.44700	9.14634	0.00000	0.0000	0
15/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28400	0.30700	8.09859	0.00000	0.0000	0
15/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.46400	0.42100	9.26724	0.00000	0.0000	0
15/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30600	0.33100	8.16993	0.00000	0.0000	0
15/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.52100	0.47400	9.02111	0.00000	0.0000	0
15/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26300	0.28400	7.98479	0.00000	0.0000	0
15/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.12100	10.05620	0.64025	0.00000	0.0000	5,000
15/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.48800	0.45400	6.96721	0.00000	0.0000	0
15/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.46700	0.49800	6.63812	0.00000	0.0000	0
15/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.46800	0.43500	7.05128	0.00000	0.0000	0
15/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.49700	0.52900	6.43863	0.00000	0.0000	0
15/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.51200	0.47400	7.42188	0.00000	0.0000	0
15/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.44100	0.46800	6.12245	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.23770	7.26980	0.44351	0.00000	0.0000	28,046
15/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.61000	0.63900	4.75410	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.56400	0.59300	5.14184	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.65600	0.68500	4.42073	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.25260	7.28600	0.46052	0.00000	0.0000	1,089
15/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.65200	0.68000	4.29448	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.61100	0.63800	4.41899	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
15/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.69400	0.72300	4.17867	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.14900	0.16000	7.38255	0.00000	0.0000	0
15/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.39600	0.37400	5.55556	0.00000	0.0000	0
15/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.27180	7.30740	0.48956	0.00000	0.0000	0
15/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.29600	0.31800	7.43243	0.00000	0.0000	0
15/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.27400	0.26100	4.74453	0.00000	0.0000	0
15/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.27500	0.29300	6.54545	0.00000	0.0000	0
15/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.30300	0.28600	5.61056	0.00000	0.0000	0
15/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.32200	0.34400	6.83230	0.00000	0.0000	0
15/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.25000	0.23700	5.20000	0.00000	0.0000	0
15/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.22190	8.25530	0.40623	0.00000	0.0000	0
15/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.37400	1.39400	1.45560	0.00000	0.0000	0
15/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.45200	0.43900	2.87611	0.00000	0.0000	0
15/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.34600	1.36600	1.48588	0.00000	0.0000	0
15/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.47400	0.46100	2.74262	0.00000	0.0000	0
15/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.40200	1.42300	1.49786	0.00000	0.0000	0
15/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.43000	0.41800	2.79070	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.06660	7.08370	0.24198	0.00000	0.0000	800
15/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.10000	0.11200	12.00000	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.28300	0.27800	1.76678	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.08700	0.09800	12.64368	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.32000	0.31400	1.87500	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.11500	0.12800	11.30435	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.24800	0.24400	1.61290	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.14710	7.16590	0.26304	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.21200	0.22000	3.77358	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.31500	0.30400	3.49206	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.19400	0.20200	4.12371	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.34700	0.33600	3.17003	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.23000	0.23900	3.91304	0.00000	0.0000	0
15/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.28300	0.27300	3.53357	0.00000	0.0000	0
15/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03160	0.03160	0.00000	0.00000	0.0000	22,388
15/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10530	0.10530	0.00000	0.00000	0.0000	21,898
15/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.13830	8.13030	0.09830	8.14100	8.1410	960
15/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.56500	0.55700	1.41593	0.00000	0.0000	0
15/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.07700	0.07700	0.00000	0.00000	0.0000	0
15/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.52700	0.51900	1.51803	0.00000	0.0000	0
15/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.08900	0.08900	0.00000	0.00000	0.0000	0
15/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.60400	0.59600	1.32450	0.00000	0.0000	0
15/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.06600	0.06600	0.00000	0.00000	0.0000	0
15/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.25640	8.24920	0.08721	0.00000	0.0000	50
15/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.35400	0.34900	1.41243	0.00000	0.0000	0
15/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.39800	0.40000	0.50251	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
15/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.33600	0.33000	1.78571	0.00000	0.0000	0
15/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.43000	0.43100	0.23256	0.00000	0.0000	0
15/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.37400	0.36900	1.33690	0.00000	0.0000	0
15/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.36800	0.37000	0.54348	0.00000	0.0000	0
15/06/2011	RAIN 2011/09/19			Foreign Exchange Future	14,005.99000	13,989.13000	0.12038	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06060	1.06450	0.36772	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01810	0.01930	6.62983	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05750	0.05480	4.69565	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00910	0.00960	5.49451	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09850	0.09510	3.45178	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03610	0.03840	6.37119	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02550	0.02390	6.27451	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07800	1.08280	0.44527	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03790	0.03970	4.74934	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05990	0.05690	5.00835	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02440	0.02540	4.09836	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09640	0.09260	3.94191	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05930	0.06230	5.05902	0.00000	0.0000	0
15/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03130	0.02950	5.75080	0.00000	0.0000	0

Future Open Interest

613,005

Option Open Interest

162,259

Total

775,264