



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/06/2011

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
17/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.89400	6.86250	0.45692	6.96340	6.8800	359,035
17/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.18200	1.21700	2.96108	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.23000	1.26500	2.84553	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	3,000
17/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.13400	1.16900	3.08642	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.94500	0.97900	3.59788	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	2,800
17/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07800	0.07900	1.28205	0.00000	0.0000	5,000
17/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.58400	0.61700	5.65068	0.00000	0.0000	2,800
17/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.26000	0.24500	5.76923	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.16600	0.18300	10.24096	0.00000	0.0000	10,000
17/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.20700	0.19900	3.86473	0.00000	0.0000	5,250
17/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21300	0.23700	11.26761	0.00000	0.0000	10,000
17/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.62700	0.66000	5.26316	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07100	0.07200	1.40845	0.00000	0.0000	10,000
17/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.76000	0.79400	4.47368	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05400	0.05600	3.70370	0.00000	0.0000	200
17/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32100	0.30300	5.60748	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12700	0.14100	11.02362	0.00000	0.0000	5,000
17/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09400	0.10600	12.76596	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.38800	0.36800	5.15464	0.00000	0.0000	6,060
17/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.34600	0.37400	8.09249	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.14000	0.13600	2.85714	0.00000	0.0000	6,060
17/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.90800	2.94200	1.16919	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.50100	0.53200	6.18762	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.09500	0.09400	1.05263	0.00000	0.0000	6,440
17/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.42100	0.45100	7.12589	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.11500	0.11300	1.73913	0.00000	0.0000	6,000
17/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.08100	0.09100	12.34568	0.00000	0.0000	5,940
17/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.42500	0.40300	5.17647	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.29000	0.27300	5.86207	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
17/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.14600	0.16100	10.27397	0.00000	0.0000	1,980
17/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.18900	0.20700	9.52381	0.00000	0.0000	0
17/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.23300	0.21900	6.00858	0.00000	0.0000	1,980
17/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.98990	6.95670	0.47497	7.05420	7.0190	46,619
17/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.19100	0.18800	1.57068	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.55100	0.58100	5.44465	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17900	0.17700	1.11732	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.58900	0.62000	5.26316	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20300	0.20000	1.47783	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.51300	0.54300	5.84795	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.19200	0.21000	9.37500	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.43200	0.41700	3.47222	0.00000	0.0000	6,425
17/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.10000	1.13400	3.09091	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09000	0.09100	1.11111	0.00000	0.0000	2,962
17/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.30900	0.33500	8.41424	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.29900	0.29200	2.34114	0.00000	0.0000	2,962
17/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.47600	0.50600	6.30252	0.00000	0.0000	0
17/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.21600	0.21300	1.38889	0.00000	0.0000	500
17/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.09160	7.05720	0.48508	7.13700	7.0730	13,308
17/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.40200	0.38900	3.23383	0.00000	0.0000	0
17/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.34600	0.36800	6.35838	0.00000	0.0000	0
17/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.37900	0.36900	2.63852	0.00000	0.0000	0
17/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.37300	0.39800	6.70241	0.00000	0.0000	0
17/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.42700	0.41300	3.27869	0.00000	0.0000	0
17/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.32100	0.34200	6.54206	0.00000	0.0000	0
17/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.42000	0.40700	3.09524	0.00000	0.0000	0
17/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.32800	0.35000	6.70732	0.00000	0.0000	1,000
17/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.20010	7.16420	0.49860	0.00000	0.0000	2,000
17/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.42900	0.42100	1.86480	0.00000	0.0000	0
17/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.47900	0.50700	5.84551	0.00000	0.0000	0
17/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.41100	0.40300	1.94647	0.00000	0.0000	0
17/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.51100	0.53900	5.47945	0.00000	0.0000	0
17/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.44700	0.43900	1.78971	0.00000	0.0000	0
17/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.44700	0.47500	6.26398	0.00000	0.0000	0
17/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.31140	7.27570	0.48828	0.00000	0.0000	0
17/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.56600	0.55500	1.94346	0.00000	0.0000	0
17/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.45500	0.47900	5.27473	0.00000	0.0000	0
17/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.54300	0.53300	1.84162	0.00000	0.0000	0
17/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.48200	0.50700	5.18672	0.00000	0.0000	0
17/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.59000	0.57800	2.03390	0.00000	0.0000	13,000
17/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.42900	0.45200	5.36131	0.00000	0.0000	0
17/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.51000	0.53800	5.49020	0.00000	0.0000	0
17/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.52100	0.51400	1.34357	0.00000	0.0000	11,000
17/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.41910	7.38360	0.47849	0.00000	0.0000	0
17/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.48500	0.48100	0.82474	0.00000	0.0000	0

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17/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.76600	0.79700	4.04700	0.00000	0.0000	0
17/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.47000	0.46600	0.85106	0.00000	0.0000	0
17/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.80100	0.83200	3.87016	0.00000	0.0000	0
17/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.50000	0.49600	0.80000	0.00000	0.0000	0
17/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.73100	0.76200	4.24077	0.00000	0.0000	0
17/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.98500	1.01800	3.35025	0.00000	0.0000	0
17/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40400	0.40200	0.49505	0.00000	0.0000	300
17/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.39580	8.36600	0.35494	0.00000	0.0000	0
17/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.05900	1.06300	0.37771	0.00000	0.0000	0
17/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.16300	1.19700	2.92347	0.00000	0.0000	0
17/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.04300	1.04700	0.38351	0.00000	0.0000	0
17/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.19700	1.23100	2.84043	0.00000	0.0000	0
17/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.07600	1.08000	0.37175	0.00000	0.0000	0
17/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.13000	1.16400	3.00885	0.00000	0.0000	0
17/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.84700	0.87900	3.77804	0.00000	0.0000	0
17/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.24300	1.24500	0.16090	0.00000	0.0000	200
17/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.12760	9.09780	0.32648	0.00000	0.0000	0
17/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.39900	1.40800	0.64332	0.00000	0.0000	0
17/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47100	1.51000	2.65126	0.00000	0.0000	0
17/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.38300	1.39200	0.65076	0.00000	0.0000	0
17/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50500	1.54400	2.59136	0.00000	0.0000	0
17/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.41600	1.42500	0.63559	0.00000	0.0000	0
17/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43800	1.47700	2.71210	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.89400	6.86250	0.45692	0.00000	0.0000	407
17/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13965	0.13610	2.54207	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.34565	0.37360	8.08621	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.12658	0.12393	2.09354	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.38258	0.41143	7.54091	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.15412	0.14957	2.95225	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.31012	0.33707	8.69018	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.98990	6.95670	0.47497	0.00000	0.0000	5
17/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.29914	0.29210	2.35341	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.30924	0.33540	8.45945	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.28022	0.27401	2.21612	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.34032	0.36731	7.93077	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.32311	0.31145	3.60868	0.00000	0.0000	0
17/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.28321	0.30475	7.60566	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.19190	11.08550	0.95069	11.13000	11.1300	34,392
17/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.20000	0.16700	16.50000	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.50800	0.58200	14.56693	0.00000	0.0000	200
17/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.18600	0.15400	17.20430	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.54400	0.61900	13.78676	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.21600	0.18000	16.66667	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.47400	0.54500	14.97890	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.16000	0.13200	17.50000	0.00000	0.0000	7,055

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17/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.61800	0.69700	12.78317	0.00000	0.0000	100
17/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.08000	0.06400	20.00000	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.98800	1.07900	9.21053	0.00000	0.0000	200
17/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.22400	0.26700	19.19643	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.41600	0.35200	15.38462	0.00000	0.0000	3,455
17/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.76600	0.67800	11.48825	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.07400	0.09300	25.67568	0.00000	0.0000	3,600
17/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.44500	0.37900	14.83146	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.20300	0.24400	20.19704	0.00000	0.0000	1,200
17/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.31700	0.37800	19.24290	0.00000	0.0000	0
17/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.30900	0.26300	14.88673	0.00000	0.0000	1,200
17/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.33360	11.22520	0.95645	11.35000	11.3001	9,545
17/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.34500	0.31300	9.27536	0.00000	0.0000	0
17/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.66100	0.73800	11.64902	0.00000	0.0000	0
17/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.32900	0.29900	9.11854	0.00000	0.0000	0
17/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.69500	0.77400	11.36691	0.00000	0.0000	0
17/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.36100	0.32800	9.14127	0.00000	0.0000	0
17/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.62700	0.70300	12.12121	0.00000	0.0000	0
17/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.20900	0.19000	9.09091	0.00000	0.0000	0
17/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.07500	1.16500	8.37209	0.00000	0.0000	250
17/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.48260	11.37320	0.95275	0.00000	0.0000	0
17/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.59300	0.53900	9.10624	0.00000	0.0000	0
17/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.56000	0.61600	10.00000	0.00000	0.0000	0
17/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.57100	0.52000	8.93170	0.00000	0.0000	0
17/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.58800	0.64700	10.03401	0.00000	0.0000	0
17/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.61700	0.55900	9.40032	0.00000	0.0000	0
17/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.53400	0.58600	9.73783	0.00000	0.0000	0
17/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.64090	11.52900	0.96127	0.00000	0.0000	0
17/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.60900	0.57200	6.07553	0.00000	0.0000	0
17/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.81800	0.89300	9.16870	0.00000	0.0000	0
17/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.59200	0.55600	6.08108	0.00000	0.0000	0
17/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.85100	0.92700	8.93067	0.00000	0.0000	0
17/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.62700	0.58900	6.06061	0.00000	0.0000	0
17/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.78600	0.86000	9.41476	0.00000	0.0000	0
17/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08550	0.08570	0.23392	0.00000	0.0000	12,290
17/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00625	0.00639	2.24000	0.00000	0.0000	0
17/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00075	0.00069	8.00000	0.00000	0.0000	0
17/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00168	0.00171	1.78571	0.00000	0.0000	0
17/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00618	0.00601	2.75081	0.00000	0.0000	0
17/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01552	0.01572	1.28866	0.00000	0.0000	0
17/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
17/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41450	11.41430	0.00175	0.00000	0.0000	0
17/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08680	0.08700	0.23041	0.00000	0.0000	0
17/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00819	0.00832	1.58730	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
17/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00139	0.00132	5.03597	0.00000	0.0000	0
17/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00345	0.00349	1.15942	0.00000	0.0000	0
17/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00665	0.00649	2.40602	0.00000	0.0000	0
17/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01688	0.01708	1.18483	0.00000	0.0000	0
17/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.83040	9.79310	0.37944	9.85600	9.8000	56,812
17/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.35300	0.33200	5.94901	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.17300	0.18900	9.24855	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.32300	0.30500	5.57276	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.19300	0.21200	9.84456	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.38300	0.36200	5.48303	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15300	0.16900	10.45752	0.00000	0.0000	1,370
17/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.24000	0.26100	8.75000	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.27000	0.25400	5.92593	0.00000	0.0000	4,960
17/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.66700	0.69600	4.34783	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.09700	0.08900	8.24742	0.00000	0.0000	3,590
17/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.59800	0.56900	4.84950	0.00000	0.0000	0
17/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	4,110
17/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.12500	0.11600	7.20000	0.00000	0.0000	4,110
17/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.54500	0.57300	5.13761	0.00000	0.0000	0
17/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.94010	9.90140	0.38933	0.00000	0.0000	4,736
17/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.44700	0.43000	3.80313	0.00000	0.0000	0
17/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30700	0.32900	7.16612	0.00000	0.0000	0
17/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.42100	0.40500	3.80048	0.00000	0.0000	0
17/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.33100	0.35400	6.94864	0.00000	0.0000	0
17/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.47400	0.45700	3.58650	0.00000	0.0000	0
17/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28400	0.30600	7.74648	0.00000	0.0000	0
17/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.05620	10.01670	0.39279	0.00000	0.0000	5,000
17/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.45400	0.44200	2.64317	0.00000	0.0000	0
17/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.49800	0.52500	5.42169	0.00000	0.0000	0
17/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.43500	0.42400	2.52874	0.00000	0.0000	0
17/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.52900	0.55700	5.29301	0.00000	0.0000	0
17/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.47400	0.46100	2.74262	0.00000	0.0000	0
17/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.46800	0.49400	5.55556	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.26980	7.20350	0.91199	7.25000	7.2230	28,046
17/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.63900	0.57700	9.70266	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.59300	0.53200	10.28668	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.68500	0.62300	9.05109	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.28600	7.21940	0.91408	0.00000	0.0000	1,089
17/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.68000	0.62200	8.52941	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04400	0.05300	20.45455	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.63800	0.58200	8.77743	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
17/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05200	0.06300	21.15385	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.72300	0.66400	8.16044	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03700	0.04500	21.62162	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.16000	0.13500	15.62500	0.00000	0.0000	0
17/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.37400	0.41600	11.22995	0.00000	0.0000	0
17/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.30740	7.24270	0.88540	0.00000	0.0000	0
17/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.31800	0.28300	11.00629	0.00000	0.0000	0
17/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.26100	0.29000	11.11111	0.00000	0.0000	0
17/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.29300	0.26300	10.23891	0.00000	0.0000	0
17/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.28600	0.32000	11.88811	0.00000	0.0000	0
17/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.34400	0.30800	10.46512	0.00000	0.0000	0
17/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.23700	0.26500	11.81435	0.00000	0.0000	0
17/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.25530	8.20620	0.59477	0.00000	0.0000	0
17/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.39400	1.36100	2.36729	0.00000	0.0000	0
17/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43900	0.45500	3.64465	0.00000	0.0000	0
17/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.36600	1.33400	2.34261	0.00000	0.0000	0
17/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.46100	0.47800	3.68764	0.00000	0.0000	0
17/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.42300	1.39000	2.31904	0.00000	0.0000	0
17/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.41800	0.43400	3.82775	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.08370	6.99210	1.29311	0.00000	0.0000	800
17/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.11200	0.08600	23.21429	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.27800	0.34400	23.74101	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.09800	0.07500	23.46939	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.31400	0.38300	21.97452	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.12800	0.09900	22.65625	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.24400	0.30700	25.81967	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.16590	7.07230	1.30619	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.22000	0.18800	14.54545	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.30400	0.36600	20.39474	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.20200	0.17300	14.35644	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.33600	0.40100	19.34524	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.23900	0.20500	14.22594	0.00000	0.0000	0
17/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.27300	0.33300	21.97802	0.00000	0.0000	0
17/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03160	0.03200	1.26582	0.00000	0.0000	22,388
17/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10530	0.10720	1.80437	0.00000	0.0000	21,898
17/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.13030	8.10440	0.31856	0.00000	0.0000	960
17/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.55700	0.53700	3.59066	0.00000	0.0000	0
17/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.07700	0.08300	7.79221	0.00000	0.0000	0
17/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.51900	0.50000	3.66089	0.00000	0.0000	0
17/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.08900	0.09600	7.86517	0.00000	0.0000	0
17/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.59600	0.57600	3.35570	0.00000	0.0000	0
17/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.06600	0.07200	9.09091	0.00000	0.0000	0
17/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.24920	8.22320	0.31518	0.00000	0.0000	50
17/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.34900	0.33700	3.43840	0.00000	0.0000	0
17/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.40000	0.41400	3.50000	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
17/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.33000	0.31900	3.33333	0.00000	0.0000	0
17/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.43100	0.44600	3.48028	0.00000	0.0000	0
17/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.36900	0.35600	3.52304	0.00000	0.0000	0
17/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.37000	0.38300	3.51351	0.00000	0.0000	0
17/06/2011	RAIN 2011/09/19			Foreign Exchange Future	13,989.13000	13,944.06000	0.32218	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06450	1.06230	0.20667	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01930	0.01920	0.51813	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05480	0.05690	3.83212	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00960	0.00970	1.04167	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09510	0.09740	2.41851	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03840	0.03780	1.56250	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02390	0.02550	6.69456	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.08280	1.08060	0.20318	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03970	0.03990	0.50378	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05690	0.05930	4.21793	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02540	0.02580	1.57480	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09260	0.09520	2.80778	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06230	0.06190	0.64205	0.00000	0.0000	0
17/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02950	0.03130	6.10169	0.00000	0.0000	0

Future Open Interest

619,380

Option Open Interest

162,259

Total

781,639