



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 22/06/2011

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
22/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.83310	6.82950	0.05268	6.87800	6.7975	363,171
22/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.24100	1.24400	0.24174	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.28900	1.29300	0.31032	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	3,000
22/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.19300	1.19600	0.25147	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.00200	1.00400	0.19960	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	2,800
22/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	5,000
22/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.63500	0.63700	0.31496	0.00000	0.0000	2,800
22/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.22200	0.21800	1.80180	0.00000	0.0000	980
22/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18900	0.18900	0.00000	0.00000	0.0000	10,000
22/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.17900	0.17500	2.23464	0.00000	0.0000	6,000
22/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.24600	0.24600	0.00000	0.00000	0.0000	10,000
22/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.67900	0.68100	0.29455	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06200	0.06000	3.22581	0.00000	0.0000	10,000
22/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.81500	0.81700	0.24540	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.04800	0.04600	4.16667	0.00000	0.0000	200
22/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.27800	0.27400	1.43885	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14500	0.14500	0.00000	0.00000	0.0000	5,980
22/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10800	0.10800	0.00000	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.34100	0.33700	1.17302	0.00000	0.0000	6,060
22/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.38700	0.38800	0.25840	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.12000	0.11700	2.50000	0.00000	0.0000	6,060
22/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.97100	2.97400	0.10098	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.54900	0.55000	0.18215	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	8,880
22/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.46600	0.46700	0.21459	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	6,000
22/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.09300	0.09300	0.00000	0.00000	0.0000	8,880
22/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.37600	0.37200	1.06383	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.24900	0.24500	1.60643	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
22/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.16600	0.16600	0.00000	0.00000	0.0000	1,980
22/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.21400	0.21400	0.00000	0.00000	0.0000	0
22/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.19700	0.19300	2.03046	0.00000	0.0000	1,980
22/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.92700	6.92320	0.05486	6.96450	6.8950	47,489
22/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.17300	0.17000	1.73410	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59600	0.59700	0.16779	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.16200	0.16000	1.23457	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.63500	0.63700	0.31496	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.18400	0.18100	1.63043	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55700	0.55800	0.17953	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21500	0.21500	0.00000	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.39200	0.38800	1.02041	0.00000	0.0000	6,425
22/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.15500	1.15800	0.25974	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	2,962
22/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.34400	0.34500	0.29070	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.27100	0.26800	1.10701	0.00000	0.0000	2,962
22/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.51900	0.52000	0.19268	0.00000	0.0000	0
22/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.19600	0.19300	1.53061	0.00000	0.0000	500
22/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.02600	7.02260	0.04839	7.03510	6.9973	13,373
22/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.37000	0.36600	1.08108	0.00000	0.0000	0
22/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.38000	0.37900	0.26316	0.00000	0.0000	0
22/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.35000	0.34700	0.85714	0.00000	0.0000	0
22/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.41000	0.41000	0.00000	0.00000	0.0000	0
22/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.39300	0.39000	0.76336	0.00000	0.0000	0
22/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.35300	0.35300	0.00000	0.00000	0.0000	0
22/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.38600	0.38300	0.77720	0.00000	0.0000	0
22/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.36000	0.36000	0.00000	0.00000	0.0000	1,000
22/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.13170	7.12960	0.02945	0.00000	0.0000	2,000
22/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.40300	0.39900	0.99256	0.00000	0.0000	0
22/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.52100	0.51900	0.38388	0.00000	0.0000	0
22/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.38600	0.38300	0.77720	0.00000	0.0000	0
22/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.55400	0.55300	0.18051	0.00000	0.0000	0
22/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.42000	0.41700	0.71429	0.00000	0.0000	0
22/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.48800	0.48700	0.20492	0.00000	0.0000	0
22/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.24340	7.24130	0.02899	0.00000	0.0000	0
22/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.53400	0.53100	0.56180	0.00000	0.0000	0
22/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.49100	0.49000	0.20367	0.00000	0.0000	0
22/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.51300	0.50900	0.77973	0.00000	0.0000	0
22/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.52000	0.51800	0.38462	0.00000	0.0000	0
22/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.55600	0.55300	0.53957	0.00000	0.0000	13,000
22/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.46300	0.46200	0.21598	0.00000	0.0000	0
22/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.55100	0.55000	0.18149	0.00000	0.0000	0
22/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.49400	0.49100	0.60729	0.00000	0.0000	11,000
22/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.35180	7.34960	0.02992	0.00000	0.0000	0
22/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.46300	0.46000	0.64795	0.00000	0.0000	0

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22/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.81100	0.81000	0.12330	0.00000	0.0000	0
22/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.44900	0.44600	0.66815	0.00000	0.0000	0
22/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.84700	0.84600	0.11806	0.00000	0.0000	0
22/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.47800	0.47400	0.83682	0.00000	0.0000	0
22/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.77600	0.77400	0.25773	0.00000	0.0000	0
22/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.03400	1.03300	0.09671	0.00000	0.0000	0
22/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.38600	0.38300	0.77720	0.00000	0.0000	300
22/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.33890	8.33680	0.02518	0.00000	0.0000	0
22/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.04400	1.03800	0.57471	0.00000	0.0000	0
22/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.20500	1.20100	0.33195	0.00000	0.0000	0
22/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.02800	1.02200	0.58366	0.00000	0.0000	0
22/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.23900	1.23500	0.32284	0.00000	0.0000	0
22/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.06100	1.05500	0.56550	0.00000	0.0000	0
22/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.17200	1.16800	0.34130	0.00000	0.0000	0
22/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.88400	0.88100	0.33937	0.00000	0.0000	0
22/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.22300	1.21800	0.40883	0.00000	0.0000	200
22/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.07070	9.06860	0.02315	0.00000	0.0000	0
22/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.38600	1.37800	0.57720	0.00000	0.0000	0
22/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51500	1.50900	0.39604	0.00000	0.0000	0
22/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.37000	1.36200	0.58394	0.00000	0.0000	0
22/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54900	1.54300	0.38735	0.00000	0.0000	0
22/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.40200	1.39400	0.57061	0.00000	0.0000	0
22/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.48100	1.47500	0.40513	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.83310	6.82950	0.05268	6.84150	6.8415	407
22/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.12007	0.11691	2.63180	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.38697	0.38741	0.11370	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.10891	0.10591	2.75457	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.42581	0.42641	0.14091	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.13249	0.12916	2.51340	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.34939	0.34966	0.07728	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.92700	6.92320	0.05486	0.00000	0.0000	15
22/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.27133	0.26758	1.38208	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.34433	0.34438	0.01452	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.25404	0.25040	1.43285	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.37704	0.37720	0.04244	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.28988	0.28602	1.33159	0.00000	0.0000	0
22/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.31288	0.31282	0.01918	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.07190	11.01010	0.55817	11.08000	11.0105	37,799
22/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.15600	0.13800	11.53846	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.58400	0.62800	7.53425	0.00000	0.0000	200
22/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.14500	0.12700	12.41379	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.62300	0.66700	7.06260	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.16900	0.14900	11.83432	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.54700	0.58900	7.67824	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.12300	0.10800	12.19512	0.00000	0.0000	8,945

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
22/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.70100	0.74800	6.70471	0.00000	0.0000	100
22/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.08800	1.14100	4.87132	0.00000	0.0000	200
22/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.26500	0.29100	9.81132	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.33700	0.30100	10.68249	0.00000	0.0000	3,455
22/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.66100	0.61300	7.26172	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.08900	0.10300	15.73034	0.00000	0.0000	5,490
22/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.36400	0.32600	10.43956	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.24200	0.26600	9.91736	0.00000	0.0000	1,200
22/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.37600	0.41200	9.57447	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.24800	0.22200	10.48387	0.00000	0.0000	1,200
22/06/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.42100	0.38100	9.50119	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.19900	0.22100	11.05528	0.00000	0.0000	630
22/06/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.31600	0.34900	10.44304	0.00000	0.0000	0
22/06/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.28800	0.25900	10.06944	0.00000	0.0000	630
22/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.21130	11.14870	0.55837	11.16950	11.1550	9,554
22/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.29700	0.27500	7.40741	0.00000	0.0000	0
22/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.73600	0.77600	5.43478	0.00000	0.0000	0
22/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.28400	0.26200	7.74648	0.00000	0.0000	0
22/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.77300	0.81300	5.17464	0.00000	0.0000	0
22/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.31200	0.28900	7.37179	0.00000	0.0000	0
22/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.70100	0.74000	5.56348	0.00000	0.0000	0
22/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.17800	0.16400	7.86517	0.00000	0.0000	0
22/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.16700	1.21500	4.11311	0.00000	0.0000	250
22/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.35750	11.29520	0.54854	11.31150	11.3100	1,500
22/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.52800	0.49900	5.49242	0.00000	0.0000	0
22/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.62100	0.65400	5.31401	0.00000	0.0000	0
22/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.50900	0.48100	5.50098	0.00000	0.0000	0
22/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.65200	0.68600	5.21472	0.00000	0.0000	0
22/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.54700	0.51800	5.30165	0.00000	0.0000	0
22/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.59000	0.62300	5.59322	0.00000	0.0000	0
22/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.51210	11.45120	0.52901	0.00000	0.0000	0
22/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.55500	0.53000	4.50450	0.00000	0.0000	0
22/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.89300	0.92900	4.03135	0.00000	0.0000	0
22/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.53900	0.51400	4.63822	0.00000	0.0000	0
22/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.92700	0.96300	3.88350	0.00000	0.0000	0
22/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.57200	0.54600	4.54545	0.00000	0.0000	0
22/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.86000	0.89500	4.06977	0.00000	0.0000	0
22/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08530	0.08530	0.00000	0.00000	0.0000	12,290
22/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00603	0.00602	0.16584	0.00000	0.0000	0
22/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00073	0.00072	1.36986	0.00000	0.0000	0
22/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00155	0.00152	1.93548	0.00000	0.0000	0
22/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00625	0.00622	0.48000	0.00000	0.0000	0
22/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01532	0.01532	0.00000	0.00000	0.0000	0
22/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	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
22/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41470	11.41470	0.00000	0.00000	0.0000	0
22/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08660	0.08660	0.00000	0.00000	0.0000	0
22/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00799	0.00797	0.25031	0.00000	0.0000	0
22/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00139	0.00137	1.43885	0.00000	0.0000	0
22/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00330	0.00328	0.60606	0.00000	0.0000	0
22/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00670	0.00668	0.29851	0.00000	0.0000	0
22/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01668	0.01668	0.00000	0.00000	0.0000	0
22/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.79750	9.83460	0.37867	9.82600	9.7770	59,611
22/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.32700	0.34500	5.50459	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18000	0.16000	11.11111	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.29800	0.31500	5.70470	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20100	0.18000	10.44776	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.35600	0.37600	5.61798	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15900	0.14100	11.32075	0.00000	0.0000	2,065
22/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.25000	0.22500	10.00000	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.24700	0.26000	5.26316	0.00000	0.0000	5,655
22/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.68100	0.64500	5.28634	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.07800	0.08000	2.56410	0.00000	0.0000	3,590
22/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.56700	0.59500	4.93827	0.00000	0.0000	0
22/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.07000	0.06000	14.28571	0.00000	0.0000	6,195
22/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.10600	0.10900	2.83019	0.00000	0.0000	6,195
22/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.55900	0.52400	6.26118	0.00000	0.0000	0
22/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.90500	9.94270	0.38062	0.00000	0.0000	4,736
22/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.42100	0.43800	4.03800	0.00000	0.0000	0
22/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.31600	0.29500	6.64557	0.00000	0.0000	0
22/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.39600	0.41200	4.04040	0.00000	0.0000	0
22/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34100	0.31900	6.45161	0.00000	0.0000	0
22/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.44700	0.46500	4.02685	0.00000	0.0000	0
22/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.29200	0.27200	6.84932	0.00000	0.0000	0
22/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.01820	10.05740	0.39129	0.00000	0.0000	5,000
22/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.43200	0.44700	3.47222	0.00000	0.0000	0
22/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.51400	0.49000	4.66926	0.00000	0.0000	0
22/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.41300	0.42800	3.63196	0.00000	0.0000	0
22/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.54500	0.52100	4.40367	0.00000	0.0000	0
22/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.45100	0.46700	3.54767	0.00000	0.0000	0
22/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.48300	0.46000	4.76190	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.16780	7.18410	0.22741	7.19000	7.1900	25,686
22/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.54300	0.55700	2.57827	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.49800	0.51200	2.81124	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.58800	0.60300	2.55102	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02000	0.01900	5.00000	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
22/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.18460	7.20070	0.22409	0.00000	0.0000	1,089
22/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.59200	0.60500	2.19595	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.55200	0.56400	2.17391	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.63300	0.64600	2.05371	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12100	0.12600	4.13223	0.00000	0.0000	0
22/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.43600	0.42500	2.52294	0.00000	0.0000	0
22/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.20680	7.22420	0.24144	0.00000	0.0000	0
22/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.26500	0.27100	2.26415	0.00000	0.0000	0
22/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.30800	0.29700	3.57143	0.00000	0.0000	0
22/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.24600	0.25200	2.43902	0.00000	0.0000	0
22/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.33900	0.32800	3.24484	0.00000	0.0000	0
22/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.28500	0.29200	2.45614	0.00000	0.0000	0
22/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.27800	0.26800	3.59712	0.00000	0.0000	0
22/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.17560	8.18870	0.16023	0.00000	0.0000	0
22/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.34100	1.35300	0.89485	0.00000	0.0000	0
22/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.46500	0.46400	0.21505	0.00000	0.0000	0
22/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.31400	1.32500	0.83714	0.00000	0.0000	0
22/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.48800	0.48600	0.40984	0.00000	0.0000	0
22/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.36900	1.38100	0.87655	0.00000	0.0000	0
22/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.44300	0.44200	0.22573	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.01120	7.01080	0.00571	0.00000	0.0000	800
22/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.32400	0.31700	2.16049	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.36200	0.35500	1.93370	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.09800	0.09100	7.14286	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.28700	0.28000	2.43902	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.09230	7.09230	0.00000	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18600	0.18200	2.15054	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.34400	0.34000	1.16279	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.17100	0.16700	2.33918	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.37900	0.37500	1.05541	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.20300	0.19900	1.97044	0.00000	0.0000	0
22/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.31100	0.30700	1.28617	0.00000	0.0000	0
22/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03300	0.03330	0.90909	0.00000	0.0000	22,388
22/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10060	0.10010	0.49702	0.00000	0.0000	21,898
22/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.10330	8.17360	0.86755	0.00000	0.0000	960
22/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.53000	0.58500	10.37736	0.00000	0.0000	0
22/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.07700	0.06100	20.77922	0.00000	0.0000	0
22/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.49200	0.54600	10.97561	0.00000	0.0000	0
22/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.08900	0.07200	19.10112	0.00000	0.0000	0
22/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.56900	0.62600	10.01757	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
22/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.06600	0.05200	21.21212	0.00000	0.0000	0
22/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.22250	8.29290	0.85619	0.00000	0.0000	50
22/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.32900	0.35400	7.59878	0.00000	0.0000	0
22/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.40700	0.36100	11.30221	0.00000	0.0000	0
22/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.31100	0.33500	7.71704	0.00000	0.0000	0
22/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.43900	0.39200	10.70615	0.00000	0.0000	0
22/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.34800	0.37700	8.33333	0.00000	0.0000	0
22/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.37600	0.33400	11.17021	0.00000	0.0000	0
22/06/2011	RAIN 2011/09/19			Foreign Exchange Future	13,915.92000	13,927.32000	0.08192	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05810	1.05690	0.11341	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01690	0.01630	3.55030	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05880	0.05940	1.02041	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00840	0.00800	4.76190	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10030	0.10110	0.79761	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03420	0.03330	2.63158	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02610	0.02640	1.14943	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07660	1.07440	0.20435	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03690	0.03560	3.52304	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06030	0.06120	1.49254	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02370	0.02270	4.21941	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09710	0.09830	1.23584	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05810	0.05640	2.92599	0.00000	0.0000	0
22/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03150	0.03200	1.58730	0.00000	0.0000	0

Future Open Interest

629,816

Option Open Interest

180,949

Total

810,765