



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 23/06/2011

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
23/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.82950	6.95360	1.81712	6.97160	6.8756	334,488
23/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02300	0.03000	30.43478	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.24400	1.12600	9.48553	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.29300	1.17300	9.28074	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02500	0.03200	28.00000	0.00000	0.0000	3,000
23/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.19600	1.07800	9.86622	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.00400	0.88900	11.45418	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03300	0.04300	30.30303	0.00000	0.0000	2,800
23/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06600	0.08700	31.81818	0.00000	0.0000	5,000
23/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.63700	0.53300	16.32653	0.00000	0.0000	2,800
23/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.21800	0.29200	33.94495	0.00000	0.0000	980
23/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18900	0.13800	26.98413	0.00000	0.0000	10,000
23/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.17500	0.23500	34.28571	0.00000	0.0000	6,000
23/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.24600	0.18100	26.42276	0.00000	0.0000	10,000
23/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.68100	0.57600	15.41850	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06000	0.08000	33.33333	0.00000	0.0000	10,000
23/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.81700	0.70700	13.46389	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.04600	0.06100	32.60870	0.00000	0.0000	200
23/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.27400	0.35700	30.29197	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14500	0.10300	28.96552	0.00000	0.0000	5,980
23/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10800	0.07500	30.55556	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.33700	0.42900	27.29970	0.00000	0.0000	6,060
23/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.38800	0.30200	22.16495	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.11700	0.15600	33.33333	0.00000	0.0000	6,060
23/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.97400	2.85000	4.16947	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.55000	0.45200	17.81818	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.07900	0.10600	34.17722	0.00000	0.0000	8,880
23/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.46700	0.37400	19.91435	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.09600	0.12800	33.33333	0.00000	0.0000	6,000
23/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.09300	0.06300	32.25806	0.00000	0.0000	8,880
23/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.37200	0.46700	25.53763	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.24500	0.32400	32.24490	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
23/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.16600	0.12000	27.71084	0.00000	0.0000	1,980
23/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.21400	0.15900	25.70093	0.00000	0.0000	0
23/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.19300	0.26300	36.26943	0.00000	0.0000	1,980
23/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.92320	7.05000	1.83152	7.06400	7.0315	47,463
23/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.17000	0.20700	21.76471	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59700	0.50700	15.07538	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.16000	0.19400	21.25000	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.63700	0.54400	14.59969	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.18100	0.22100	22.09945	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55800	0.47100	15.59140	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21500	0.17000	20.93023	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.38800	0.47000	21.13402	0.00000	0.0000	6,425
23/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.15800	1.04700	9.58549	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08100	0.09700	19.75309	0.00000	0.0000	2,962
23/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.34500	0.27900	19.13043	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.26800	0.32900	22.76119	0.00000	0.0000	2,962
23/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.52000	0.43500	16.34615	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.19300	0.23500	21.76166	0.00000	0.0000	500
23/06/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.00000	0.93300	100.00000	0.00000	0.0000	0
23/06/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.03300	100.00000	0.00000	0.0000	5,000
23/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.02260	7.15150	1.83550	7.15500	7.1550	13,373
23/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.36600	0.43300	18.30601	0.00000	0.0000	0
23/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.37900	0.31800	16.09499	0.00000	0.0000	0
23/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.34700	0.40800	17.57925	0.00000	0.0000	0
23/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.41000	0.34300	16.34146	0.00000	0.0000	0
23/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.39000	0.45900	17.69231	0.00000	0.0000	0
23/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.35300	0.29400	16.71388	0.00000	0.0000	0
23/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.38300	0.45200	18.01567	0.00000	0.0000	0
23/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.36000	0.30100	16.38889	0.00000	0.0000	1,000
23/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.12960	7.26090	1.84162	0.00000	0.0000	2,000
23/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.39900	0.45500	14.03509	0.00000	0.0000	0
23/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.51900	0.44400	14.45087	0.00000	0.0000	0
23/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.38300	0.43600	13.83812	0.00000	0.0000	0
23/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.55300	0.47500	14.10488	0.00000	0.0000	0
23/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.41700	0.47800	14.62830	0.00000	0.0000	0
23/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.48700	0.41700	14.37372	0.00000	0.0000	0
23/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.24130	7.37200	1.80492	0.00000	0.0000	0
23/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.53100	0.59900	12.80603	0.00000	0.0000	0
23/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.49000	0.42700	12.85714	0.00000	0.0000	0
23/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.50900	0.57500	12.96660	0.00000	0.0000	0
23/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.51800	0.45300	12.54826	0.00000	0.0000	0
23/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.55300	0.62300	12.65823	0.00000	0.0000	13,000
23/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.46200	0.40100	13.20346	0.00000	0.0000	0
23/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.55000	0.48000	12.72727	0.00000	0.0000	0
23/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.49100	0.55200	12.42363	0.00000	0.0000	11,000

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
23/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.34960	7.47940	1.76608	0.00000	0.0000	0
23/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.46000	0.50900	10.65217	0.00000	0.0000	0
23/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.81000	0.73000	9.87654	0.00000	0.0000	0
23/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.44600	0.49300	10.53812	0.00000	0.0000	0
23/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.84600	0.76400	9.69267	0.00000	0.0000	0
23/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.47400	0.52500	10.75949	0.00000	0.0000	0
23/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.77400	0.69600	10.07752	0.00000	0.0000	0
23/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.03300	0.94400	8.61568	0.00000	0.0000	0
23/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.38300	0.42300	10.44386	0.00000	0.0000	300
23/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.33680	8.46250	1.50777	0.00000	0.0000	0
23/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.03800	1.09400	5.39499	0.00000	0.0000	0
23/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.20100	1.13200	5.74521	0.00000	0.0000	0
23/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.02200	1.07700	5.38160	0.00000	0.0000	0
23/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.23500	1.16500	5.66802	0.00000	0.0000	0
23/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.05500	1.11200	5.40284	0.00000	0.0000	0
23/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16800	1.10000	5.82192	0.00000	0.0000	0
23/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.88100	0.82200	6.69694	0.00000	0.0000	0
23/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.21800	1.28400	5.41872	0.00000	0.0000	200
23/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.06860	9.19430	1.38610	0.00000	0.0000	0
23/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.37800	1.43400	4.06386	0.00000	0.0000	0
23/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50900	1.44000	4.57256	0.00000	0.0000	0
23/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.36200	1.41700	4.03818	0.00000	0.0000	0
23/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54300	1.47300	4.53662	0.00000	0.0000	0
23/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.39400	1.45100	4.08895	0.00000	0.0000	0
23/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47500	1.40700	4.61017	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.82950	6.95360	1.81712	6.96130	6.9611	407
23/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.11691	0.15574	33.21358	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.38741	0.30214	22.01027	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.10591	0.14121	33.33019	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.42641	0.33761	20.82503	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.12916	0.17183	33.03654	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.34966	0.26823	23.28834	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.92320	7.05000	1.83152	7.06240	7.0624	20
23/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.26758	0.32882	22.88661	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.34438	0.27882	19.03711	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.25040	0.30449	21.60144	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.37720	0.30449	19.27625	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.28602	0.35447	23.93189	0.00000	0.0000	0
23/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.31282	0.25447	18.65290	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.01010	11.10100	0.82561	11.12200	11.0240	37,329
23/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.13800	0.16000	15.94203	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.62800	0.55900	10.98726	0.00000	0.0000	200
23/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.12700	0.14800	16.53543	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.66700	0.59700	10.49475	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.14900	0.17300	16.10738	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
23/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.58900	0.52200	11.37521	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.10800	0.12600	16.66667	0.00000	0.0000	8,945
23/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.74800	0.67500	9.75936	0.00000	0.0000	100
23/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.05100	0.06000	17.64706	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.14100	1.05900	7.18668	0.00000	0.0000	200
23/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.29100	0.24700	15.12027	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.30100	0.34800	15.61462	0.00000	0.0000	3,455
23/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.61300	0.68200	11.25612	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.10300	0.08100	21.35922	0.00000	0.0000	5,490
23/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.32600	0.37500	15.03067	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.26600	0.22400	15.78947	0.00000	0.0000	1,200
23/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.41200	0.35400	14.07767	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.22200	0.25500	14.86486	0.00000	0.0000	1,200
23/06/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.38100	0.43500	14.17323	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.22100	0.18400	16.74208	0.00000	0.0000	630
23/06/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.34900	0.29600	15.18625	0.00000	0.0000	0
23/06/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.25900	0.29700	14.67181	0.00000	0.0000	630
23/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.14870	11.24340	0.84943	0.00000	0.0000	9,554
23/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.27500	0.30400	10.54545	0.00000	0.0000	0
23/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.77600	0.71100	8.37629	0.00000	0.0000	0
23/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.26200	0.29000	10.68702	0.00000	0.0000	0
23/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.81300	0.74700	8.11808	0.00000	0.0000	0
23/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.28900	0.31900	10.38062	0.00000	0.0000	0
23/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.74000	0.67600	8.64865	0.00000	0.0000	0
23/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.16400	0.18200	10.97561	0.00000	0.0000	0
23/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.21500	1.13900	6.25514	0.00000	0.0000	250
23/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.29520	11.39250	0.86143	0.00000	0.0000	1,500
23/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.49900	0.54000	8.21643	0.00000	0.0000	0
23/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.65400	0.59800	8.56269	0.00000	0.0000	0
23/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.48100	0.52100	8.31601	0.00000	0.0000	0
23/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.68600	0.62900	8.30904	0.00000	0.0000	0
23/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.51800	0.56100	8.30116	0.00000	0.0000	0
23/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.62300	0.56900	8.66774	0.00000	0.0000	0
23/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.45120	11.55110	0.87240	0.00000	0.0000	0
23/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.53000	0.56800	7.16981	0.00000	0.0000	0
23/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.92900	0.86700	6.67384	0.00000	0.0000	0
23/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.51400	0.55100	7.19844	0.00000	0.0000	0
23/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.96300	0.90000	6.54206	0.00000	0.0000	0
23/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.54600	0.58500	7.14286	0.00000	0.0000	0
23/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.89500	0.83400	6.81564	0.00000	0.0000	0
23/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08530	0.08640	1.28957	0.00000	0.0000	12,348
23/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00602	0.00689	14.45183	0.00000	0.0000	0
23/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00072	0.00049	31.94444	0.00000	0.0000	0
23/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00152	0.00179	17.76316	0.00000	0.0000	0
23/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00622	0.00539	13.34405	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
23/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01532	0.01641	7.11488	0.00000	0.0000	0
23/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
23/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41470	11.41360	0.00964	0.00000	0.0000	0
23/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08660	0.08770	1.27021	0.00000	0.0000	0
23/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00797	0.00880	10.41405	0.00000	0.0000	0
23/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00137	0.00110	19.70803	0.00000	0.0000	0
23/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00328	0.00365	11.28049	0.00000	0.0000	0
23/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00668	0.00595	10.92814	0.00000	0.0000	0
23/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01668	0.01776	6.47482	0.00000	0.0000	0
23/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00006	25.00000	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.83460	9.81650	0.18404	9.82800	9.7860	59,649
23/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.34500	0.33100	4.05797	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16000	0.16500	3.12500	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.31500	0.30100	4.44444	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18000	0.18500	2.77778	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.37600	0.36200	3.72340	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14100	0.14600	3.54610	0.00000	0.0000	2,065
23/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.22500	0.23100	2.66667	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.26000	0.24700	5.00000	0.00000	0.0000	5,655
23/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.64500	0.66000	2.32558	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.08000	0.07600	5.00000	0.00000	0.0000	3,590
23/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.59500	0.57900	2.68908	0.00000	0.0000	0
23/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.06000	0.06300	5.00000	0.00000	0.0000	6,195
23/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.10900	0.10300	5.50459	0.00000	0.0000	6,195
23/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.52400	0.53700	2.48092	0.00000	0.0000	0
23/06/2011	€ / R 2011/12/19			Foreign Exchange Future	9.94270	9.92840	0.14382	0.00000	0.0000	4,736
23/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.43800	0.42900	2.05479	0.00000	0.0000	0
23/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29500	0.30100	2.03390	0.00000	0.0000	0
23/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.41200	0.40300	2.18447	0.00000	0.0000	0
23/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.31900	0.32500	1.88088	0.00000	0.0000	0
23/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.46500	0.45600	1.93548	0.00000	0.0000	0
23/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27200	0.27800	2.20588	0.00000	0.0000	0
23/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.05740	10.04550	0.11832	0.00000	0.0000	5,000
23/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.44700	0.44100	1.34228	0.00000	0.0000	0
23/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.49000	0.49600	1.22449	0.00000	0.0000	0
23/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.42800	0.42200	1.40187	0.00000	0.0000	0
23/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.52100	0.52700	1.15163	0.00000	0.0000	0
23/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.46700	0.46000	1.49893	0.00000	0.0000	0
23/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.46000	0.46500	1.08696	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.18410	7.20480	0.28814	0.00000	0.0000	25,686
23/06/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.55700	0.57700	3.59066	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.51200	0.53200	3.90625	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02800	0.02700	3.57143	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
23/06/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.60300	0.62300	3.31675	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.00000	0.06300	100.00000	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.00000	0.35800	100.00000	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.00000	0.07400	100.00000	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.00000	0.31900	100.00000	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.00000	0.28400	100.00000	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00000	0.07900	100.00000	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.20070	7.22380	0.32080	0.00000	0.0000	1,089
23/06/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.60500	0.62400	3.14050	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.56400	0.58300	3.36879	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06300	0.05900	6.34921	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.64600	0.66600	3.09598	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12600	0.13300	5.55556	0.00000	0.0000	0
23/06/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.42500	0.40900	3.76471	0.00000	0.0000	0
23/06/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.22420	7.24820	0.33222	0.00000	0.0000	0
23/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.27100	0.28300	4.42804	0.00000	0.0000	0
23/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.29700	0.28500	4.04040	0.00000	0.0000	0
23/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.25200	0.26300	4.36508	0.00000	0.0000	0
23/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.32800	0.31500	3.96341	0.00000	0.0000	0
23/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.29200	0.30800	5.47945	0.00000	0.0000	0
23/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.26800	0.26000	2.98507	0.00000	0.0000	0
23/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.18870	8.17640	0.15021	0.00000	0.0000	0
23/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.35300	1.34500	0.59128	0.00000	0.0000	0
23/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.46400	0.46900	1.07759	0.00000	0.0000	0
23/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.32500	1.31700	0.60377	0.00000	0.0000	0
23/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.48600	0.49100	1.02881	0.00000	0.0000	0
23/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.38100	1.37300	0.57929	0.00000	0.0000	0
23/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.44200	0.44700	1.13122	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.01080	7.08280	1.02699	0.00000	0.0000	800
23/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.07800	0.10000	28.20513	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.31700	0.26700	15.77287	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.06600	0.08600	30.30303	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.35500	0.30300	14.64789	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.09100	0.11600	27.47253	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.28000	0.23300	16.78571	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.09230	7.16650	1.04621	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18200	0.21200	16.48352	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.34000	0.29600	12.94118	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.16700	0.19500	16.76647	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.37500	0.32900	12.26667	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.19900	0.23100	16.08040	0.00000	0.0000	0
23/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.30700	0.26500	13.68078	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
23/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03330	0.02620	21.32132	0.00000	0.0000	22,388
23/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10010	0.13370	33.56643	0.00000	0.0000	21,898
23/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.17360	8.30340	1.58804	0.00000	0.0000	960
23/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.58500	0.69400	18.63248	0.00000	0.0000	0
23/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.06100	0.04100	32.78689	0.00000	0.0000	0
23/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.54600	0.65200	19.41392	0.00000	0.0000	0
23/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.07200	0.04900	31.94444	0.00000	0.0000	0
23/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.62600	0.73700	17.73163	0.00000	0.0000	0
23/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.05200	0.03400	34.61538	0.00000	0.0000	0
23/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.29290	8.42670	1.61343	0.00000	0.0000	50
23/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.35400	0.42100	18.92655	0.00000	0.0000	0
23/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.36100	0.29400	18.55956	0.00000	0.0000	0
23/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.33500	0.39700	18.50746	0.00000	0.0000	0
23/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.39200	0.32000	18.36735	0.00000	0.0000	0
23/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.37700	0.44700	18.56764	0.00000	0.0000	0
23/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.33400	0.27000	19.16168	0.00000	0.0000	0
23/06/2011	RAIN 2011/09/19			Foreign Exchange Future	13,927.32000	14,037.88000	0.79384	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05690	1.07460	1.67471	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01630	0.02190	34.35583	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05940	0.04730	20.37037	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00800	0.01110	38.75000	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10110	0.08650	14.44115	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03330	0.04340	30.33033	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02640	0.01880	28.78788	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07440	1.09300	1.73120	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03560	0.04360	22.47191	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06120	0.05060	17.32026	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02270	0.02800	23.34802	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09830	0.08500	13.53001	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05640	0.06790	20.39007	0.00000	0.0000	0
23/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03200	0.02490	22.18750	0.00000	0.0000	0

**Future Open Interest**

**600,738**

**Option Open Interest**

**185,949**

**Total**

**786,687**