



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 06/04/2011

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
06/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.79560	6.74720	0.71223	6.77450	6.7491	410,043
06/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.67600	0.72100	6.65680	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	800
06/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.72300	0.76900	6.36238	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	7,200
06/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.63000	0.67400	6.98413	0.00000	0.0000	1,000
06/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.21300	0.18300	14.08451	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11700	0.13600	16.23932	0.00000	0.0000	300
06/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.45100	0.49300	9.31264	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	1,690
06/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.32900	0.36600	11.24620	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.07500	0.06300	16.00000	0.00000	0.0000	6,000
06/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.20800	1.25700	4.05629	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	500
06/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.01200	1.05900	4.64427	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	1,000
06/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.49500	0.53700	8.48485	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	1,000
06/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	250
06/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.53900	0.58200	7.97774	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.36900	0.40700	10.29810	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.06500	0.05400	16.92308	0.00000	0.0000	650
06/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.29100	0.32700	12.37113	0.00000	0.0000	3,000
06/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.08700	0.07400	14.94253	0.00000	0.0000	19,330
06/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.58400	0.62800	7.53425	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	5,500
06/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.25500	0.28900	13.33333	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.10100	0.08600	14.85149	0.00000	0.0000	100
06/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.24500	0.21200	13.46939	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.09900	0.11500	16.16162	0.00000	0.0000	7,200
06/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.13600	0.11600	14.70588	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.19000	0.21900	15.26316	0.00000	0.0000	2,400
06/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.22100	0.25300	14.47964	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
06/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.11700	0.10000	14.52991	0.00000	0.0000	2,650
06/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.35400	0.31500	11.01695	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.05800	0.06800	17.24138	0.00000	0.0000	100
06/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.00000	0.18700	100.00000	0.00000	0.0000	0
06/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.00000	0.13400	100.00000	0.00000	0.0000	100
06/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.89550	6.84730	0.69901	6.87400	6.8500	114,297
06/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05800	0.05400	6.89655	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.21300	1.25700	3.62737	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.26000	1.30500	3.57143	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	3,000
06/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16700	1.21100	3.77035	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.98300	1.02500	4.27263	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	2,800
06/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13100	0.12100	7.63359	0.00000	0.0000	5,000
06/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.63600	0.67400	5.97484	0.00000	0.0000	2,800
06/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.31900	0.29200	8.46395	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.22400	0.24500	9.37500	0.00000	0.0000	10,000
06/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.26800	0.24800	7.46269	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.27300	0.30100	10.25641	0.00000	0.0000	10,000
06/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.67700	0.71600	5.76071	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12200	0.11300	7.37705	0.00000	0.0000	10,000
06/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.80500	0.84600	5.09317	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.10000	0.09300	7.00000	0.00000	0.0000	200
06/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37600	0.34600	7.97872	0.00000	0.0000	0
06/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.18100	0.19900	9.94475	0.00000	0.0000	5,000
06/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.99250	6.94290	0.70933	6.95590	6.9500	8,579
06/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.23400	0.22100	5.55556	0.00000	0.0000	0
06/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59200	0.62800	6.08108	0.00000	0.0000	0
06/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.22200	0.21000	5.40541	0.00000	0.0000	0
06/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.63000	0.66700	5.87302	0.00000	0.0000	0
06/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.24700	0.23300	5.66802	0.00000	0.0000	0
06/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55500	0.59000	6.30631	0.00000	0.0000	0
06/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.09670	7.04530	0.72428	0.00000	0.0000	638
06/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.44700	0.42200	5.59284	0.00000	0.0000	0
06/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.38600	0.41300	6.99482	0.00000	0.0000	0
06/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.42400	0.40200	5.18868	0.00000	0.0000	0
06/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.41300	0.44300	7.26392	0.00000	0.0000	0
06/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.47100	0.44500	5.52017	0.00000	0.0000	0
06/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.36000	0.38600	7.22222	0.00000	0.0000	0
06/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.46400	0.43900	5.38793	0.00000	0.0000	0
06/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.36700	0.39400	7.35695	0.00000	0.0000	1,000
06/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.05580	9.00840	0.52342	0.00000	0.0000	0
06/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.35000	1.35700	0.51852	0.00000	0.0000	0
06/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.49400	1.54900	3.68139	0.00000	0.0000	0

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06/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.33400	1.34100	0.52474	0.00000	0.0000	0
06/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.52800	1.58300	3.59948	0.00000	0.0000	0
06/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.36600	1.37300	0.51245	0.00000	0.0000	0
06/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.46000	1.51500	3.76712	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.79560	6.74720	0.71223	0.00000	0.0000	280
06/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.07511	0.06340	15.59047	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.32951	0.36620	11.13472	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.06451	0.05428	15.85801	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.36891	0.40708	10.34670	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.08733	0.07397	15.29829	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.29173	0.32677	12.01111	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02983	0.02481	16.82870	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.58423	0.62761	7.42516	0.00000	0.0000	60
06/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.89550	6.84730	0.69901	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.19978	0.18435	7.72350	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.40428	0.43705	8.10577	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.18581	0.17146	7.72294	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.44031	0.47416	7.68777	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.21491	0.19833	7.71486	0.00000	0.0000	0
06/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.36941	0.40103	8.55960	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.04580	11.00110	0.40468	11.03050	11.0065	26,963
06/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.85400	0.89100	4.33255	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.04500	0.03800	15.55556	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.89900	0.93700	4.22692	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.80900	0.84600	4.57355	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.41800	0.38300	8.37321	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12200	0.13200	8.19672	0.00000	0.0000	10
06/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.51500	0.54600	6.01942	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.11100	0.09700	12.61261	0.00000	0.0000	10
06/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.09100	0.07900	13.18681	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.59500	0.62800	5.54622	0.00000	0.0000	100
06/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
06/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.94500	0.98400	4.12698	0.00000	0.0000	100
06/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.18610	11.14320	0.38351	0.00000	0.0000	29,955
06/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.30800	0.29100	5.51948	0.00000	0.0000	0
06/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.62200	0.64800	4.18006	0.00000	0.0000	0
06/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.29300	0.27600	5.80205	0.00000	0.0000	0
06/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.65700	0.68300	3.95738	0.00000	0.0000	0
06/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.32400	0.30600	5.55556	0.00000	0.0000	0
06/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.58800	0.61300	4.25170	0.00000	0.0000	0
06/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.26500	0.24900	6.03774	0.00000	0.0000	0
06/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.72900	0.75600	3.70370	0.00000	0.0000	100
06/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.17000	0.15900	6.47059	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
06/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.08400	1.11600	2.95203	0.00000	0.0000	200
06/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.31840	11.27510	0.38256	0.00000	0.0000	456
06/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.43300	0.40500	6.46651	0.00000	0.0000	0
06/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.76500	0.78000	1.96078	0.00000	0.0000	0
06/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.41700	0.39000	6.47482	0.00000	0.0000	0
06/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.79900	0.81500	2.00250	0.00000	0.0000	0
06/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.44900	0.42100	6.23608	0.00000	0.0000	0
06/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.73100	0.74600	2.05198	0.00000	0.0000	0
06/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.28900	0.26800	7.26644	0.00000	0.0000	0
06/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.17100	1.19300	1.87874	0.00000	0.0000	250
06/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08040	0.07900	1.74129	0.00000	0.0000	647
06/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00094	0.00067	28.72340	0.00000	0.0000	0
06/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00554	0.00667	20.39711	0.00000	0.0000	0
06/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00013	0.00007	46.15385	0.00000	0.0000	0
06/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01473	0.01607	9.09708	0.00000	0.0000	0
06/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00584	0.00467	20.03425	0.00000	0.0000	0
06/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00044	0.00067	52.27273	0.00000	0.0000	0
06/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08170	0.08030	1.71359	0.00000	0.0000	16,271
06/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00455	0.00384	15.60440	0.00000	0.0000	0
06/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00285	0.00354	24.21053	0.00000	0.0000	0
06/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00166	0.00137	17.46988	0.00000	0.0000	0
06/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00996	0.01107	11.14458	0.00000	0.0000	0
06/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01188	0.01058	10.94276	0.00000	0.0000	0
06/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00018	0.00028	55.55556	0.00000	0.0000	0
06/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.63550	9.66300	0.28540	9.66600	9.6518	15,747
06/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.13800	0.14800	7.24638	0.00000	0.0000	0
06/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.30300	0.28500	5.94059	0.00000	0.0000	0
06/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.12300	0.13200	7.31707	0.00000	0.0000	0
06/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.33800	0.31900	5.62130	0.00000	0.0000	0
06/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.15500	0.16600	7.09677	0.00000	0.0000	0
06/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.27000	0.25300	6.29630	0.00000	0.0000	0
06/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.75200	9.78060	0.29327	0.00000	0.0000	50,917
06/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.39700	0.41600	4.78589	0.00000	0.0000	0
06/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.29500	0.28500	3.38983	0.00000	0.0000	0
06/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.37000	0.38900	5.13514	0.00000	0.0000	0
06/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.31800	0.30800	3.14465	0.00000	0.0000	0
06/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.42400	0.44300	4.48113	0.00000	0.0000	0
06/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.27200	0.26200	3.67647	0.00000	0.0000	0
06/04/2011	€ / R 2011/12/19			Foreign Exchange Future	9.86000	9.88760	0.27992	0.00000	0.0000	300
06/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.47500	0.49300	3.78947	0.00000	0.0000	0
06/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.41500	0.40500	2.40964	0.00000	0.0000	0
06/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.45100	0.46800	3.76940	0.00000	0.0000	0
06/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.44100	0.43000	2.49433	0.00000	0.0000	0
06/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.50000	0.51800	3.60000	0.00000	0.0000	0
06/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.39000	0.38000	2.56410	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
06/04/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.96820	6.98740	0.27554	0.00000	0.0000	13,218
06/04/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34500	0.36300	5.21739	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30300	0.32100	5.94059	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.38900	0.40700	4.62725	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.98450	7.00490	0.29208	0.00000	0.0000	8,570
06/04/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.41600	0.43100	3.60577	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37900	0.39400	3.95778	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09500	0.08900	6.31579	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.45400	0.47000	3.52423	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.00330	7.02290	0.27987	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.46700	0.48100	2.99786	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.11400	0.10800	5.26316	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.43300	0.44600	3.00231	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.13000	0.12300	5.38462	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.50200	0.51700	2.98805	0.00000	0.0000	0
06/04/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.09900	0.09400	5.05051	0.00000	0.0000	0
06/04/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.99660	8.04070	0.55148	0.00000	0.0000	0
06/04/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.26200	1.29500	2.61490	0.00000	0.0000	0
06/04/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.56500	0.55400	1.94690	0.00000	0.0000	0
06/04/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.23400	1.26600	2.59319	0.00000	0.0000	0
06/04/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.58700	0.57500	2.04429	0.00000	0.0000	0
06/04/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.29200	1.32500	2.55418	0.00000	0.0000	0
06/04/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.54500	0.53400	2.01835	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.03220	7.03430	0.02986	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.21400	0.21500	0.46729	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.18100	0.18100	0.00000	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09900	0.09700	2.02020	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.25000	0.25000	0.00000	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.11690	7.12000	0.04356	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.15900	0.16300	2.51572	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.29200	0.29300	0.34247	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.14300	0.14600	2.09790	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.32600	0.32600	0.00000	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.17700	0.18100	2.25989	0.00000	0.0000	0
06/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26000	0.26100	0.38462	0.00000	0.0000	0
06/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.36060	7.36390	0.04483	0.00000	0.0000	900
06/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.35200	0.35100	0.28409	0.00000	0.0000	0
06/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.09100	0.08700	4.39560	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
06/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.31600	0.31400	0.63291	0.00000	0.0000	0
06/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.10500	0.10000	4.76190	0.00000	0.0000	0
06/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.38900	0.38900	0.00000	0.00000	0.0000	0
06/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.07800	0.07500	3.84615	0.00000	0.0000	0
06/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.47350	7.47720	0.04951	0.00000	0.0000	0
06/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.23800	0.23700	0.42017	0.00000	0.0000	0
06/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.41500	0.41000	1.20482	0.00000	0.0000	0
06/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.22100	0.22000	0.45249	0.00000	0.0000	0
06/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.44800	0.44300	1.11607	0.00000	0.0000	0
06/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.25600	0.25500	0.39063	0.00000	0.0000	0
06/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.38300	0.37800	1.30548	0.00000	0.0000	0
06/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,658.86000	13,601.67000	0.41870	0.00000	0.0000	0
06/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	158.90000	101.70000	35.99748	0.00000	0.0000	0
06/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	158.90000	101.70000	35.99748	0.00000	0.0000	0
06/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
06/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	158.90000	101.70000	35.99748	0.00000	0.0000	0
06/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04210	1.03320	0.85404	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02110	0.01750	17.06161	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02900	0.03430	18.27586	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00860	0.00700	18.60465	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06650	0.07380	10.97744	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04950	0.04270	13.73737	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00740	0.00950	28.37838	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06100	1.05210	0.83883	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02790	0.02510	10.03584	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06690	0.07300	9.11809	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01730	0.01560	9.82659	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10630	0.11350	6.77328	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04600	0.04150	9.78261	0.00000	0.0000	0
06/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03500	0.03940	12.57143	0.00000	0.0000	0

Future Open Interest										697,781
Option Open Interest										111,400
Total										809,181