



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 07/04/2011

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
07/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.74720	6.74430	0.04298	6.78000	6.7162	410,286
07/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.72100	0.72300	0.27739	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	800
07/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.76900	0.77000	0.13004	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	7,200
07/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.67400	0.67600	0.29674	0.00000	0.0000	1,000
07/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.18300	0.17700	3.27869	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13600	0.13300	2.20588	0.00000	0.0000	300
07/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.49300	0.49300	0.00000	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	1,690
07/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.36600	0.36600	0.00000	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	6,000
07/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.25700	1.25900	0.15911	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	500
07/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.05900	1.06200	0.28329	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	1,000
07/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.53700	0.53800	0.18622	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	1,000
07/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	250
07/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.58200	0.58300	0.17182	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.40700	0.40700	0.00000	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	650
07/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.32700	0.32600	0.30581	0.00000	0.0000	3,000
07/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	19,330
07/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.62800	0.62900	0.15924	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	5,500
07/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.28900	0.28800	0.34602	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.08600	0.08200	4.65116	0.00000	0.0000	100
07/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.21200	0.20700	2.35849	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.11500	0.11300	1.73913	0.00000	0.0000	7,200
07/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.11600	0.11100	4.31034	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.21900	0.21700	0.91324	0.00000	0.0000	2,400
07/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.25300	0.25200	0.39526	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
07/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.10000	0.09600	4.00000	0.00000	0.0000	2,650
07/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.31500	0.31000	1.58730	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	100
07/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.18700	0.18500	1.06952	0.00000	0.0000	0
07/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.13400	0.12900	3.73134	0.00000	0.0000	100
07/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.84730	6.84330	0.05842	6.87000	6.8125	114,417
07/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.25700	1.26000	0.23866	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05200	0.05000	3.84615	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.30500	1.30700	0.15326	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	3,000
07/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.21100	1.21300	0.16515	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.02500	1.02700	0.19512	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07200	0.07000	2.77778	0.00000	0.0000	2,800
07/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.12100	0.11800	2.47934	0.00000	0.0000	5,000
07/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.67400	0.67500	0.14837	0.00000	0.0000	2,800
07/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.29200	0.28700	1.71233	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.24500	0.24400	0.40816	0.00000	0.0000	10,000
07/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.24800	0.24400	1.61290	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.30100	0.30100	0.00000	0.00000	0.0000	10,000
07/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.71600	0.71700	0.13966	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.11300	0.11000	2.65487	0.00000	0.0000	10,000
07/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.84600	0.84700	0.11820	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09300	0.09000	3.22581	0.00000	0.0000	200
07/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34600	0.34200	1.15607	0.00000	0.0000	0
07/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19900	0.19900	0.00000	0.00000	0.0000	5,000
07/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.94290	6.93940	0.05041	6.96000	6.9415	8,649
07/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.22100	0.21700	1.80995	0.00000	0.0000	0
07/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.62800	0.62800	0.00000	0.00000	0.0000	0
07/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.21000	0.20500	2.38095	0.00000	0.0000	0
07/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.66700	0.66600	0.14993	0.00000	0.0000	0
07/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.23300	0.22900	1.71674	0.00000	0.0000	0
07/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.59000	0.59000	0.00000	0.00000	0.0000	0
07/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.04530	7.04130	0.05678	0.00000	0.0000	638
07/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.42200	0.41800	0.94787	0.00000	0.0000	0
07/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.41300	0.41300	0.00000	0.00000	0.0000	0
07/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.40200	0.39800	0.99502	0.00000	0.0000	0
07/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.44300	0.44300	0.00000	0.00000	0.0000	0
07/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44500	0.44100	0.89888	0.00000	0.0000	0
07/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.38600	0.38600	0.00000	0.00000	0.0000	0
07/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43900	0.43400	1.13895	0.00000	0.0000	0
07/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.39400	0.39300	0.25381	0.00000	0.0000	1,000
07/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.00840	9.00910	0.00777	0.00000	0.0000	0
07/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.35700	1.35100	0.44215	0.00000	0.0000	0
07/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.54900	1.54200	0.45190	0.00000	0.0000	0

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07/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.34100	1.33500	0.44743	0.00000	0.0000	0
07/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.58300	1.57600	0.44220	0.00000	0.0000	0
07/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.37300	1.36800	0.36417	0.00000	0.0000	0
07/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.51500	1.50900	0.39604	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.74720	6.74430	0.04298	0.00000	0.0000	280
07/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.06340	0.05980	5.67823	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.36620	0.36550	0.19115	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.05428	0.05099	6.06116	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.40708	0.40669	0.09580	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.07397	0.07004	5.31296	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.32677	0.32574	0.31521	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02481	0.02287	7.81943	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.62761	0.62857	0.15296	0.00000	0.0000	60
07/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.84730	6.84330	0.05842	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.18435	0.18087	1.88771	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.43705	0.43757	0.11898	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.17146	0.16811	1.95381	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.47416	0.47481	0.13708	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.19833	0.19472	1.82020	0.00000	0.0000	0
07/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.40103	0.40142	0.09725	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13			Foreign Exchange Future	11.00110	10.99430	0.06181	11.02600	10.9990	26,959
07/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.89100	0.89500	0.44893	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.93700	0.94100	0.42689	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.84600	0.84900	0.35461	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.38300	0.37300	2.61097	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.13200	0.12900	2.27273	0.00000	0.0000	10
07/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.54600	0.54700	0.18315	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.09700	0.09100	6.18557	0.00000	0.0000	10
07/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.62800	0.62900	0.15924	0.00000	0.0000	100
07/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
07/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.98400	0.98700	0.30488	0.00000	0.0000	100
07/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.14320	11.13500	0.07359	0.00000	0.0000	29,955
07/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.29100	0.28500	2.06186	0.00000	0.0000	0
07/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.64800	0.65000	0.30864	0.00000	0.0000	0
07/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.27600	0.27100	1.81159	0.00000	0.0000	0
07/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.68300	0.68600	0.43924	0.00000	0.0000	0
07/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.30600	0.30000	1.96078	0.00000	0.0000	0
07/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.61300	0.61500	0.32626	0.00000	0.0000	0
07/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.24900	0.24400	2.00803	0.00000	0.0000	0
07/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.75600	0.75900	0.39683	0.00000	0.0000	100
07/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15900	0.15500	2.51572	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
07/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.11600	1.12000	0.35842	0.00000	0.0000	200
07/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.27510	11.26780	0.06474	11.27000	11.2700	456
07/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.40500	0.40100	0.98765	0.00000	0.0000	0
07/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.78000	0.78300	0.38462	0.00000	0.0000	0
07/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.39000	0.38600	1.02564	0.00000	0.0000	0
07/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.81500	0.81800	0.36810	0.00000	0.0000	0
07/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.42100	0.41700	0.95012	0.00000	0.0000	0
07/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.74600	0.74900	0.40214	0.00000	0.0000	0
07/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.26800	0.26500	1.11940	0.00000	0.0000	0
07/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.19300	1.19700	0.33529	0.00000	0.0000	250
07/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.07900	0.07920	0.25316	0.00000	0.0000	657
07/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00067	0.00068	1.49254	0.00000	0.0000	0
07/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00667	0.00648	2.84858	0.00000	0.0000	0
07/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00007	0.00007	0.00000	0.00000	0.0000	0
07/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01607	0.01587	1.24456	0.00000	0.0000	0
07/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00467	0.00482	3.21199	0.00000	0.0000	0
07/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00067	0.00062	7.46269	0.00000	0.0000	0
07/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08030	0.08050	0.24907	0.00000	0.0000	16,271
07/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00384	0.00393	2.34375	0.00000	0.0000	0
07/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00354	0.00343	3.10734	0.00000	0.0000	0
07/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00137	0.00139	1.45985	0.00000	0.0000	0
07/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.01107	0.01089	1.62602	0.00000	0.0000	0
07/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01058	0.01076	1.70132	0.00000	0.0000	0
07/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00028	0.00026	7.14286	0.00000	0.0000	0
07/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.66300	9.62910	0.35082	9.66500	9.6000	15,767
07/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.14800	0.13500	8.78378	0.00000	0.0000	0
07/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.28500	0.30600	7.36842	0.00000	0.0000	0
07/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.13200	0.12000	9.09091	0.00000	0.0000	0
07/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.31900	0.34100	6.89655	0.00000	0.0000	0
07/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.16600	0.15100	9.03614	0.00000	0.0000	0
07/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.25300	0.27200	7.50988	0.00000	0.0000	0
07/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.78060	9.74380	0.37626	0.00000	0.0000	50,917
07/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.41600	0.39300	5.52885	0.00000	0.0000	0
07/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.28500	0.29900	4.91228	0.00000	0.0000	0
07/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.38900	0.36700	5.65553	0.00000	0.0000	0
07/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.30800	0.32300	4.87013	0.00000	0.0000	0
07/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.44300	0.42000	5.19187	0.00000	0.0000	0
07/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.26200	0.27600	5.34351	0.00000	0.0000	0
07/04/2011	€ / R 2011/12/19			Foreign Exchange Future	9.88760	9.85060	0.37421	9.84000	9.8400	350
07/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.49300	0.47000	4.66531	0.00000	0.0000	0
07/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.40500	0.41900	3.45679	0.00000	0.0000	0
07/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.46800	0.44600	4.70085	0.00000	0.0000	0
07/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.43000	0.44500	3.48837	0.00000	0.0000	0
07/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.51800	0.49500	4.44015	0.00000	0.0000	0
07/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.38000	0.39400	3.68421	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
07/04/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.98740	7.00690	0.27907	7.03200	7.0190	13,468
07/04/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.36300	0.37900	4.40771	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32100	0.33600	4.67290	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.40700	0.42400	4.17690	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.00490	7.02220	0.24697	7.04400	7.0440	8,820
07/04/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.43100	0.44400	3.01624	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07600	0.07200	5.26316	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.39400	0.40600	3.04569	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.47000	0.48400	2.97872	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06500	0.06200	4.61538	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.02290	7.03930	0.23352	7.05250	7.0525	0
07/04/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.48100	0.49300	2.49480	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.10800	0.10400	3.70370	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.44600	0.45700	2.46637	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.12300	0.11800	4.06504	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.51700	0.52900	2.32108	0.00000	0.0000	0
07/04/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	0
07/04/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.04070	8.03490	0.07213	0.00000	0.0000	0
07/04/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.29500	1.29000	0.38610	0.00000	0.0000	0
07/04/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.55400	0.55500	0.18051	0.00000	0.0000	0
07/04/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.26600	1.26100	0.39494	0.00000	0.0000	0
07/04/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.57500	0.57600	0.17391	0.00000	0.0000	0
07/04/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.32500	1.32000	0.37736	0.00000	0.0000	0
07/04/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.53400	0.53500	0.18727	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.03430	7.02050	0.19618	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.21500	0.20000	6.97674	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08100	0.08000	1.23457	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.18100	0.16700	7.73481	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.25000	0.23600	5.60000	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06600	0.06600	0.00000	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.12000	7.10380	0.22753	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.16300	0.15500	4.90798	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.29300	0.30100	2.73038	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.14600	0.13900	4.79452	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.32600	0.33500	2.76074	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.18100	0.17200	4.97238	0.00000	0.0000	0
07/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26100	0.26800	2.68199	0.00000	0.0000	0
07/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.36390	7.35250	0.15481	0.00000	0.0000	900
07/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.35100	0.34100	2.84900	0.00000	0.0000	0
07/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.08700	0.08900	2.29885	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
07/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.31400	0.30400	3.18471	0.00000	0.0000	0
07/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.10000	0.10200	2.00000	0.00000	0.0000	0
07/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.38900	0.37800	2.82776	0.00000	0.0000	0
07/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.07500	0.07600	1.33333	0.00000	0.0000	0
07/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.47720	7.46400	0.17654	0.00000	0.0000	0
07/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.23700	0.23100	2.53165	0.00000	0.0000	0
07/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.41000	0.41700	1.70732	0.00000	0.0000	0
07/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.22000	0.21500	2.27273	0.00000	0.0000	0
07/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.44300	0.45100	1.80587	0.00000	0.0000	0
07/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.25500	0.24900	2.35294	0.00000	0.0000	0
07/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.37800	0.38500	1.85185	0.00000	0.0000	0
07/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,601.67000	13,583.18000	0.13594	0.00000	0.0000	0
07/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	101.70000	83.20000	18.19076	0.00000	0.0000	0
07/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	101.70000	83.20000	18.19076	0.00000	0.0000	0
07/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	101.70000	83.20000	18.19076	0.00000	0.0000	0
07/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03320	1.03300	0.01936	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01750	0.01720	1.71429	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03430	0.03420	0.29155	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00700	0.00680	2.85714	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07380	0.07380	0.00000	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04270	0.04240	0.70258	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00950	0.00940	1.05263	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05210	1.05210	0.00000	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02510	0.02480	1.19522	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.07300	0.07270	0.41096	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01560	0.01530	1.92308	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.11350	0.11320	0.26432	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04150	0.04130	0.48193	0.00000	0.0000	0
07/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03940	0.03920	0.50761	0.00000	0.0000	0

Future Open Interest

698,790

Option Open Interest

111,400

Total

810,190