



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 06/01/2011

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
06/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.81060	6.82890	0.26870	6.85480	6.7682	273,012
06/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	29,607
06/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.19500	1.17900	1.33891	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	340
06/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.24400	1.22800	1.28617	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.14500	1.12900	1.39738	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.69100	1.67400	1.00532	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	30,000
06/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.68900	3.67100	0.48794	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
06/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.53000	0.51500	2.83019	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	29,607
06/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.59100	1.57400	1.06851	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	3,000
06/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.71200	0.69700	2.10674	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	12,000
06/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.75900	0.74400	1.97628	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	871
06/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.80600	0.79100	1.86104	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	3,071
06/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.48700	0.47200	3.08008	0.00000	0.0000	3,000
06/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	10,500
06/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.36300	0.34800	4.13223	0.00000	0.0000	3,000
06/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.07400	0.07700	4.05405	0.00000	0.0000	4,780
06/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.62000	0.60500	2.41935	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	65
06/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.40300	0.38800	3.72208	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.06400	0.06700	4.68750	0.00000	0.0000	600
06/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.57500	0.56000	2.60870	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	400
06/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	0
06/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.44400	0.42900	3.37838	0.00000	0.0000	2,571
06/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.18900	0.17400	7.93651	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
06/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.15000	0.15300	2.00000	0.00000	0.0000	4,000
06/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.88960	6.90820	0.26997	6.93450	6.8698	60,257
06/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.12100	0.11800	2.47934	0.00000	0.0000	0
06/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.68100	0.66000	3.08370	0.00000	0.0000	0
06/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.11300	0.11000	2.65487	0.00000	0.0000	300
06/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.72300	0.70200	2.90456	0.00000	0.0000	0
06/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.12900	0.12600	2.32558	0.00000	0.0000	0
06/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.63900	0.61800	3.28638	0.00000	0.0000	0
06/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37400	0.37800	1.06952	0.00000	0.0000	0
06/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18400	0.17000	7.60870	0.00000	0.0000	0
06/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.99150	7.01050	0.27176	6.97100	6.9705	11,973
06/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.12000	0.11700	2.50000	0.00000	0.0000	0
06/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.17900	1.15700	1.86599	0.00000	0.0000	0
06/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.11500	0.11200	2.60870	0.00000	0.0000	0
06/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.22400	1.20200	1.79739	0.00000	0.0000	0
06/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.12500	0.12300	1.60000	0.00000	0.0000	0
06/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.13400	1.11300	1.85185	0.00000	0.0000	0
06/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.08080	7.10020	0.27398	0.00000	0.0000	16
06/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.33300	0.33300	0.00000	0.00000	0.0000	0
06/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.60200	0.58300	3.15615	0.00000	0.0000	0
06/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.31900	0.31800	0.31348	0.00000	0.0000	0
06/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.63800	0.61800	3.13480	0.00000	0.0000	0
06/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.34800	0.34800	0.00000	0.00000	0.0000	0
06/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.56700	0.54800	3.35097	0.00000	0.0000	0
06/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.07560	9.09640	0.22919	0.00000	0.0000	0
06/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.52100	1.52700	0.39448	0.00000	0.0000	0
06/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.64500	1.63100	0.85106	0.00000	0.0000	0
06/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.50500	1.51200	0.46512	0.00000	0.0000	0
06/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.67900	1.66600	0.77427	0.00000	0.0000	0
06/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.53600	1.54300	0.45573	0.00000	0.0000	0
06/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.61000	1.59700	0.80745	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.81060	6.82890	0.26870	0.00000	0.0000	125
06/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.09884	0.10164	2.83286	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.28824	0.27274	5.37746	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.08569	0.08851	3.29093	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.32509	0.30961	4.76176	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.11380	0.11661	2.46924	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.25320	0.23771	6.11769	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.88960	6.90820	0.26997	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.21276	0.21068	0.97763	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.37316	0.35248	5.54186	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.19780	0.19544	1.19312	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.40820	0.38724	5.13474	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.22895	0.22722	0.75562	0.00000	0.0000	0
06/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.33935	0.31902	5.99086	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
06/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.54260	10.59910	0.53592	10.59000	10.5350	38,408
06/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.27500	1.22200	4.15686	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.32300	1.27000	4.00605	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.22700	1.17400	4.31948	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.94300	0.89400	5.19618	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.03600	0.04300	19.44444	0.00000	0.0000	870
06/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.01100	1.95600	2.73496	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	870
06/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.46900	1.41500	3.67597	0.00000	0.0000	0
06/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	150
06/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.65460	10.71130	0.53216	10.65810	10.6581	2,060
06/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.10000	0.10900	9.00000	0.00000	0.0000	0
06/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.29500	1.24800	3.62934	0.00000	0.0000	0
06/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.09500	0.10300	8.42105	0.00000	0.0000	0
06/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.34000	1.29200	3.58209	0.00000	0.0000	0
06/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.10500	0.11500	9.52381	0.00000	0.0000	0
06/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.25000	1.20400	3.68000	0.00000	0.0000	0
06/01/2011	£ / R 2011/09/19			Foreign Exchange Future	10.79780	10.85390	0.51955	0.00000	0.0000	2,426
06/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.28000	0.29300	4.64286	0.00000	0.0000	0
06/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.98200	0.93900	4.37882	0.00000	0.0000	0
06/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.26900	0.28100	4.46097	0.00000	0.0000	0
06/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.02100	0.97700	4.30950	0.00000	0.0000	0
06/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.29200	0.30500	4.45205	0.00000	0.0000	0
06/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.94400	0.90100	4.55508	0.00000	0.0000	0
06/01/2011	£ / R 2011/12/19			Foreign Exchange Future	10.92090	10.97740	0.51736	0.00000	0.0000	0
06/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.36600	0.38800	6.01093	0.00000	0.0000	0
06/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.09500	1.06100	3.10502	0.00000	0.0000	0
06/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.35500	0.37500	5.63380	0.00000	0.0000	0
06/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.13400	1.09800	3.17460	0.00000	0.0000	0
06/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.37900	0.40100	5.80475	0.00000	0.0000	0
06/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.05800	1.02400	3.21361	0.00000	0.0000	0
06/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08190	0.08220	0.36630	0.00000	0.0000	741
06/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00106	0.00109	2.83019	0.00000	0.0000	0
06/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00616	0.00589	4.38312	0.00000	0.0000	0
06/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00020	0.00020	0.00000	0.00000	0.0000	0
06/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01530	0.01500	1.96078	0.00000	0.0000	0
06/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00554	0.00578	4.33213	0.00000	0.0000	0
06/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00064	0.00058	9.37500	0.00000	0.0000	0
06/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08300	0.08320	0.24096	0.00000	0.0000	0
06/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00331	0.00334	0.90634	0.00000	0.0000	0
06/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00531	0.00514	3.20151	0.00000	0.0000	0
06/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00125	0.00125	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
06/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01325	0.01305	1.50943	0.00000	0.0000	0
06/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00886	0.00900	1.58014	0.00000	0.0000	0
06/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00086	0.00080	6.97674	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14			Foreign Exchange Future	8.95020	8.95520	0.05586	8.96300	8.9370	19,444
06/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.86900	0.86500	0.46030	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.91700	0.91300	0.43621	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.82200	0.81800	0.48662	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.59200	0.58900	0.50676	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	10,429
06/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.45400	1.45000	0.27510	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	14,937
06/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.55400	1.54900	0.32175	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	4,508
06/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.15900	1.15400	0.43141	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	100
06/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
06/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.68200	0.67900	0.43988	0.00000	0.0000	3,000
06/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.04860	9.05240	0.04200	0.00000	0.0000	5,855
06/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.10900	0.11400	4.58716	0.00000	0.0000	0
06/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.86000	0.86200	0.23256	0.00000	0.0000	0
06/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.10300	0.10700	3.88350	0.00000	0.0000	0
06/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.90400	0.90500	0.11062	0.00000	0.0000	0
06/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.11600	0.12100	4.31034	0.00000	0.0000	0
06/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.81700	0.81900	0.24480	0.00000	0.0000	0
06/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.17710	9.17910	0.02179	0.00000	0.0000	2,364
06/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.23900	0.24800	3.76569	0.00000	0.0000	0
06/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.71200	0.71900	0.98315	0.00000	0.0000	0
06/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.22800	0.23600	3.50877	0.00000	0.0000	0
06/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.75100	0.75700	0.79893	0.00000	0.0000	0
06/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.25100	0.26000	3.58566	0.00000	0.0000	0
06/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.67400	0.68100	1.03858	0.00000	0.0000	0
06/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.28940	9.29010	0.00754	0.00000	0.0000	0
06/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.31200	0.31800	1.92308	0.00000	0.0000	0
06/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.82300	0.82800	0.60753	0.00000	0.0000	0
06/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.30000	0.30600	2.00000	0.00000	0.0000	0
06/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.86100	0.86600	0.58072	0.00000	0.0000	0
06/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.32500	0.33100	1.84615	0.00000	0.0000	0
06/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.78600	0.79100	0.63613	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.73480	6.75660	0.32369	6.69800	6.6980	7,873
06/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.13300	0.14900	12.03008	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09800	0.09200	6.12245	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.11100	0.11700	5.40541	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
06/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12600	0.11000	12.69841	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.16600	0.18300	10.24096	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08100	0.07600	6.17284	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.73400	6.75620	0.32967	0.00000	0.0000	875
06/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.24000	0.25100	4.58333	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15600	0.14500	7.05128	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.20800	0.21800	4.80769	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17400	0.16200	6.89655	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.27400	0.28600	4.37956	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.14000	0.13000	7.14286	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.74700	6.77000	0.34089	0.00000	0.0000	5,790
06/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.30000	0.31200	4.00000	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.20300	0.19200	5.41872	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.26900	0.27900	3.71747	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.22200	0.20900	5.85586	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.33400	0.34600	3.59281	0.00000	0.0000	0
06/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18700	0.17600	5.88235	0.00000	0.0000	0
06/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.56570	7.60260	0.48773	0.00000	0.0000	0
06/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.98000	1.00100	2.14286	0.00000	0.0000	0
06/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.71400	0.69800	2.24090	0.00000	0.0000	0
06/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.95900	0.98100	2.29406	0.00000	0.0000	0
06/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.74300	0.72800	2.01884	0.00000	0.0000	0
06/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.00100	1.02200	2.09790	0.00000	0.0000	0
06/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.68500	0.66900	2.33577	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.82370	6.84850	0.36344	0.00000	0.0000	1,991
06/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.27200	0.25200	7.35294	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.31400	0.29300	6.68790	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.05700	0.06200	8.77193	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.23300	0.21400	8.15451	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.88600	6.91100	0.36306	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.19200	0.20000	4.16667	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.20600	0.18900	8.25243	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.17200	0.17800	3.48837	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.23600	0.21700	8.05085	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.21400	0.22800	6.54206	0.00000	0.0000	0
06/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.17800	0.16700	6.17978	0.00000	0.0000	0
06/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.06550	7.08340	0.25334	0.00000	0.0000	190
06/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.11000	0.11300	2.72727	0.00000	0.0000	0
06/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29500	0.28000	5.08475	0.00000	0.0000	0
06/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09700	0.09900	2.06186	0.00000	0.0000	0
06/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.33200	0.31600	4.81928	0.00000	0.0000	0
06/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.12600	0.12900	2.38095	0.00000	0.0000	0
06/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.26100	0.24600	5.74713	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
06/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.15530	7.17260	0.24178	0.00000	0.0000	0
06/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.30700	0.31200	1.62866	0.00000	0.0000	0
06/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.25200	0.23900	5.15873	0.00000	0.0000	0
06/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.28300	0.28700	1.41343	0.00000	0.0000	0
06/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.27800	0.26400	5.03597	0.00000	0.0000	0
06/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.33300	0.33900	1.80180	0.00000	0.0000	0
06/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.22800	0.21600	5.26316	0.00000	0.0000	0
06/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,206.06000	13,216.30000	0.07754	0.00000	0.0000	0
06/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	393.90000	383.70000	2.58949	0.00000	0.0000	0
06/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	394.00000	383.70000	2.61421	0.00000	0.0000	0
06/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	393.90000	383.70000	2.58949	0.00000	0.0000	0
06/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,362.50000	13,369.23000	0.05036	0.00000	0.0000	0
06/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	137.50000	130.80000	4.87273	0.00000	0.0000	0
06/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	137.50000	130.80000	4.87273	0.00000	0.0000	0
06/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	137.50000	130.80000	4.87273	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.03350	1.03020	0.31930	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01770	0.01620	8.47458	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03420	0.03600	5.26316	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00740	0.00660	10.81081	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07390	0.07640	3.38295	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04330	0.04080	5.77367	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00980	0.01060	8.16327	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04700	1.04340	0.34384	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03880	0.03530	9.02062	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04180	0.04190	0.23923	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02300	0.02030	11.73913	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07600	0.07690	1.18421	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06560	0.06200	5.48780	0.00000	0.0000	0
06/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01860	0.01860	0.00000	0.00000	0.0000	0

Future Open Interest	433,400
Option Open Interest	202,576
Total	635,976