



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 07/01/2011

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
07/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.82890	6.86640	0.54914	6.91200	6.8625	270,037
07/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	29,607
07/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.17900	1.14000	3.30789	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	340
07/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.22800	1.18900	3.17590	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.12900	1.09100	3.36581	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.67400	1.63600	2.27001	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	30,000
07/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.67100	3.63400	1.00790	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
07/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.51500	0.48200	6.40777	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	29,607
07/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.57400	1.53600	2.41423	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	3,000
07/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.69700	0.66100	5.16499	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	12,000
07/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.74400	0.70700	4.97312	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	871
07/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.79100	0.75400	4.67762	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	3,071
07/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.47200	0.44000	6.77966	0.00000	0.0000	3,000
07/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	10,500
07/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.34800	0.32100	7.75862	0.00000	0.0000	3,000
07/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.07700	0.08700	12.98701	0.00000	0.0000	3,280
07/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.60500	0.57000	5.78512	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	65
07/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.38800	0.35900	7.47423	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.06700	0.07500	11.94030	0.00000	0.0000	600
07/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.56000	0.52600	6.07143	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03900	0.04200	7.69231	0.00000	0.0000	400
07/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.05800	0.06500	12.06897	0.00000	0.0000	0
07/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.42900	0.39900	6.99301	0.00000	0.0000	2,571
07/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.17400	0.15700	9.77011	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
07/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.15300	0.17300	13.07190	0.00000	0.0000	8,500
07/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.90820	6.94690	0.56020	6.99500	6.9731	60,349
07/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.11800	0.13100	11.01695	0.00000	0.0000	0
07/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.66000	0.63400	3.93939	0.00000	0.0000	0
07/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.11000	0.12300	11.81818	0.00000	0.0000	300
07/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.70200	0.67600	3.70370	0.00000	0.0000	0
07/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.12600	0.14000	11.11111	0.00000	0.0000	0
07/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.61800	0.59300	4.04531	0.00000	0.0000	0
07/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37800	0.40900	8.20106	0.00000	0.0000	0
07/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17000	0.16200	4.70588	0.00000	0.0000	0
07/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.01050	7.04840	0.54062	7.07750	7.0775	11,973
07/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.11700	0.12800	9.40171	0.00000	0.0000	0
07/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.15700	1.13000	2.33362	0.00000	0.0000	0
07/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.11200	0.12300	9.82143	0.00000	0.0000	0
07/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.20200	1.17500	2.24626	0.00000	0.0000	0
07/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.12300	0.13400	8.94309	0.00000	0.0000	0
07/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.11300	1.08600	2.42588	0.00000	0.0000	0
07/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.10020	7.13860	0.54083	0.00000	0.0000	16
07/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.33300	0.35200	5.70571	0.00000	0.0000	0
07/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.58300	0.56300	3.43053	0.00000	0.0000	0
07/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.31800	0.33700	5.97484	0.00000	0.0000	0
07/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.61800	0.59800	3.23625	0.00000	0.0000	0
07/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.34800	0.36800	5.74713	0.00000	0.0000	0
07/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.54800	0.52900	3.46715	0.00000	0.0000	0
07/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.09640	9.13540	0.42874	0.00000	0.0000	0
07/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.52700	1.56100	2.22659	0.00000	0.0000	0
07/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.63100	1.62600	0.30656	0.00000	0.0000	0
07/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.51200	1.54600	2.24868	0.00000	0.0000	0
07/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.66600	1.66100	0.30012	0.00000	0.0000	0
07/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.54300	1.57700	2.20350	0.00000	0.0000	0
07/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.59700	1.59200	0.31309	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.82890	6.86640	0.54914	0.00000	0.0000	1,201
07/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.10164	0.11522	13.36088	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.27274	0.24882	8.77026	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.08851	0.10004	13.02678	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.30961	0.28364	8.38797	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.11661	0.13240	13.54086	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.23771	0.21600	9.13298	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.90820	6.94690	0.56020	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.21068	0.23141	9.83957	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.35248	0.33451	5.09816	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.19544	0.21507	10.04400	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.38724	0.36817	4.92459	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.22722	0.24907	9.61623	0.00000	0.0000	0
07/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.31902	0.30217	5.28180	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
07/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.59910	10.64600	0.44249	10.66000	10.6450	38,301
07/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.22200	1.17800	3.60065	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.27000	1.22600	3.46457	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.17400	1.13100	3.66269	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.89400	0.85300	4.58613	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	870
07/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.95600	1.91000	2.35174	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	870
07/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.41500	1.37000	3.18021	0.00000	0.0000	0
07/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	150
07/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.71130	10.76030	0.45746	0.00000	0.0000	2,060
07/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.10900	0.12100	11.00917	0.00000	0.0000	0
07/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.24800	1.21100	2.96474	0.00000	0.0000	0
07/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.10300	0.11400	10.67961	0.00000	0.0000	0
07/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.29200	1.25400	2.94118	0.00000	0.0000	0
07/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.11500	0.12700	10.43478	0.00000	0.0000	0
07/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.20400	1.16700	3.07309	0.00000	0.0000	0
07/01/2011	£ / R 2011/09/19			Foreign Exchange Future	10.85390	10.90180	0.44132	0.00000	0.0000	2,426
07/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.29300	0.31900	8.87372	0.00000	0.0000	0
07/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.93900	0.91700	2.34292	0.00000	0.0000	0
07/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.28100	0.30600	8.89680	0.00000	0.0000	0
07/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.97700	0.95400	2.35415	0.00000	0.0000	0
07/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.30500	0.33200	8.85246	0.00000	0.0000	0
07/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.90100	0.88000	2.33074	0.00000	0.0000	0
07/01/2011	£ / R 2011/12/19			Foreign Exchange Future	10.97740	11.02400	0.42451	0.00000	0.0000	0
07/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.38800	0.41200	6.18557	0.00000	0.0000	0
07/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.06100	1.03800	2.16777	0.00000	0.0000	0
07/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.37500	0.39900	6.40000	0.00000	0.0000	0
07/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.09800	1.07500	2.09472	0.00000	0.0000	0
07/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.40100	0.42600	6.23441	0.00000	0.0000	0
07/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.02400	1.00200	2.14844	0.00000	0.0000	0
07/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08220	0.08260	0.48662	0.00000	0.0000	741
07/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00109	0.00118	8.25688	0.00000	0.0000	0
07/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00589	0.00558	5.26316	0.00000	0.0000	0
07/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00020	0.00021	5.00000	0.00000	0.0000	0
07/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01500	0.01461	2.60000	0.00000	0.0000	0
07/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00578	0.00610	5.53633	0.00000	0.0000	0
07/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00058	0.00050	13.79310	0.00000	0.0000	0
07/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08320	0.08370	0.60096	0.00000	0.0000	0
07/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00334	0.00354	5.98802	0.00000	0.0000	0
07/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00514	0.00484	5.83658	0.00000	0.0000	0
07/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00125	0.00132	5.60000	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
07/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01305	0.01262	3.29502	0.00000	0.0000	0
07/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00900	0.00941	4.55556	0.00000	0.0000	0
07/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00080	0.00071	11.25000	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14			Foreign Exchange Future	8.95520	8.90210	0.59295	0.00000	0.0000	19,414
07/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.86500	0.91500	5.78035	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.91300	0.96300	5.47645	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.81800	0.86800	6.11247	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.58900	0.63600	7.97963	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	10,429
07/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.45000	1.50200	3.58621	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	14,937
07/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.54900	1.60100	3.35700	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	4,508
07/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.15400	1.20600	4.50607	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	100
07/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
07/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.67900	0.72700	7.06922	0.00000	0.0000	3,000
07/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.05240	9.00090	0.56891	0.00000	0.0000	5,855
07/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.11400	0.10800	5.26316	0.00000	0.0000	0
07/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.86200	0.90700	5.22042	0.00000	0.0000	0
07/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.10700	0.10200	4.67290	0.00000	0.0000	0
07/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.90500	0.95100	5.08287	0.00000	0.0000	0
07/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.12100	0.11400	5.78512	0.00000	0.0000	0
07/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.81900	0.86300	5.37241	0.00000	0.0000	0
07/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.17910	9.12570	0.58176	0.00000	0.0000	2,364
07/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.24800	0.23500	5.24194	0.00000	0.0000	0
07/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.71900	0.75900	5.56328	0.00000	0.0000	0
07/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.23600	0.22400	5.08475	0.00000	0.0000	0
07/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.75700	0.79800	5.41612	0.00000	0.0000	0
07/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.26000	0.24700	5.00000	0.00000	0.0000	0
07/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.68100	0.72100	5.87372	0.00000	0.0000	0
07/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.29010	9.23700	0.57158	0.00000	0.0000	0
07/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.31800	0.30700	3.45912	0.00000	0.0000	0
07/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.82800	0.87000	5.07246	0.00000	0.0000	0
07/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.30600	0.29500	3.59477	0.00000	0.0000	0
07/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.86600	0.90800	4.84988	0.00000	0.0000	0
07/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.33100	0.31900	3.62538	0.00000	0.0000	0
07/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.79100	0.83200	5.18331	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.75660	6.79670	0.59349	0.00000	0.0000	7,773
07/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.14900	0.17700	18.79195	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09200	0.08000	13.04348	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.11700	0.14300	22.22222	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
07/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11000	0.09600	12.72727	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.18300	0.21300	16.39344	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.07600	0.06600	13.15789	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.75620	6.79670	0.59945	0.00000	0.0000	875
07/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.25100	0.28100	11.95219	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14500	0.13400	7.58621	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.21800	0.24700	13.30275	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16200	0.15000	7.40741	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.28600	0.31700	10.83916	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13000	0.12000	7.69231	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.77000	6.80950	0.58346	0.00000	0.0000	5,790
07/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.31200	0.34100	9.29487	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19200	0.18200	5.20833	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.27900	0.30800	10.39427	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20900	0.19900	4.78469	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.34600	0.37600	8.67052	0.00000	0.0000	0
07/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17600	0.16700	5.11364	0.00000	0.0000	0
07/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.60260	7.60650	0.05130	0.00000	0.0000	0
07/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.00100	1.00200	0.09990	0.00000	0.0000	0
07/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.69800	0.69600	0.28653	0.00000	0.0000	0
07/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.98100	0.98100	0.00000	0.00000	0.0000	0
07/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.72800	0.72500	0.41209	0.00000	0.0000	0
07/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.02200	1.02300	0.09785	0.00000	0.0000	0
07/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.66900	0.66700	0.29895	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.84850	6.91570	0.98124	0.00000	0.0000	1,991
07/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.05000	0.07200	44.00000	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.25200	0.20600	18.25397	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.04100	0.05900	43.90244	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.29300	0.24300	17.06485	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.06200	0.08700	40.32258	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.21400	0.17100	20.09346	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.91100	6.98030	1.00275	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.20000	0.24600	23.00000	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.18900	0.16600	12.16931	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.17800	0.21800	22.47191	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.21700	0.18800	13.36406	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.22800	0.27600	21.05263	0.00000	0.0000	0
07/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.16700	0.14600	12.57485	0.00000	0.0000	0
07/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.08340	7.11210	0.40517	0.00000	0.0000	190
07/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.11300	0.12000	6.19469	0.00000	0.0000	0
07/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.28000	0.25800	7.85714	0.00000	0.0000	0
07/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09900	0.10500	6.06061	0.00000	0.0000	0
07/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.31600	0.29300	7.27848	0.00000	0.0000	0
07/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.12900	0.13700	6.20155	0.00000	0.0000	0
07/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.24600	0.22500	8.53659	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
07/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.17260	7.20390	0.43638	0.00000	0.0000	0
07/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.31200	0.32900	5.44872	0.00000	0.0000	0
07/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.23900	0.22500	5.85774	0.00000	0.0000	0
07/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.28700	0.30300	5.57491	0.00000	0.0000	0
07/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.26400	0.24900	5.68182	0.00000	0.0000	0
07/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.33900	0.35700	5.30973	0.00000	0.0000	0
07/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.21600	0.20300	6.01852	0.00000	0.0000	0
07/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,216.30000	13,225.18000	0.06719	0.00000	0.0000	0
07/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	383.70000	374.80000	2.31952	0.00000	0.0000	0
07/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	383.70000	374.80000	2.31952	0.00000	0.0000	0
07/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	383.70000	374.80000	2.31952	0.00000	0.0000	0
07/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,369.23000	13,382.54000	0.09956	0.00000	0.0000	0
07/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	130.80000	117.50000	10.16820	0.00000	0.0000	0
07/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	130.80000	117.50000	10.16820	0.00000	0.0000	0
07/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	130.80000	117.50000	10.16820	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.03020	1.03580	0.54358	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01620	0.01830	12.96296	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03600	0.03250	9.72222	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00660	0.00750	13.63636	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07640	0.07170	6.15183	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04080	0.04470	9.55882	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01060	0.00890	16.03774	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04340	1.04930	0.56546	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03530	0.03890	10.19830	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04190	0.03960	5.48926	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02030	0.02280	12.31527	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07690	0.07350	4.42133	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06200	0.06670	7.58065	0.00000	0.0000	0
07/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01860	0.01740	6.45161	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>431,356</b>
<b>Option Open Interest</b>	<b>205,576</b>
<b>Total</b>	<b>636,932</b>