



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 07/02/2011

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
07/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.30080	7.28110	0.26983	7.32000	7.2623	221,995
07/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	29,607
07/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.70900	0.72700	2.53879	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	340
07/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.75700	0.77500	2.37781	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.66100	0.67800	2.57186	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.20100	1.22000	1.58201	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	30,000
07/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.19900	3.21900	0.62520	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
07/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.13200	0.13700	3.78788	0.00000	0.0000	2,000
07/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.13300	0.11800	11.27820	0.00000	0.0000	29,607
07/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.10100	1.12100	1.81653	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
07/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.26500	0.27500	3.77358	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.06600	0.05600	15.15152	0.00000	0.0000	12,000
07/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.30300	0.31500	3.96040	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	871
07/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.34400	0.35700	3.77907	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.04500	0.03800	15.55556	0.00000	0.0000	3,071
07/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.11000	0.11400	3.63636	0.00000	0.0000	3,000
07/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16100	0.14500	9.93789	0.00000	0.0000	9,600
07/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.06000	0.06200	3.33333	0.00000	0.0000	3,000
07/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.26100	0.24300	6.89655	0.00000	0.0000	3,280
07/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.19300	0.20100	4.14508	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.09400	0.08200	12.76596	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.22500	0.20700	8.00000	0.00000	0.0000	600
07/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.16100	0.16800	4.34783	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.11200	0.09900	11.60714	0.00000	0.0000	150
07/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.19200	0.17500	8.85417	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.09100	0.09400	3.29670	0.00000	0.0000	2,571
07/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01900	0.01900	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
07/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.47000	0.45000	4.25532	0.00000	0.0000	8,500
07/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.00000	0.03900	100.00000	0.00000	0.0000	0
07/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.00000	0.32000	100.00000	0.00000	0.0000	500
07/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.39210	7.37980	0.16639	7.41640	7.3685	51,023
07/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.23300	0.22500	3.43348	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.29100	0.29500	1.37457	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.21600	0.20800	3.70370	0.00000	0.0000	800
07/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.32400	0.32800	1.23457	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25300	0.24400	3.55731	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.26100	0.26400	1.14943	0.00000	0.0000	1,000
07/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.73000	0.71700	1.78082	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	300
07/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.16800	0.16700	0.59524	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.36000	0.34700	3.61111	0.00000	0.0000	300
07/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.11500	0.11300	1.73913	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.45700	0.44300	3.06346	0.00000	0.0000	500
07/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.70900	0.71600	0.98731	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.10100	0.09600	4.95050	0.00000	0.0000	500
07/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.54300	0.55000	1.28913	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.13500	0.13000	3.70370	0.00000	0.0000	1,000
07/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.18900	0.18800	0.52910	0.00000	0.0000	0
07/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.33100	0.31800	3.92749	0.00000	0.0000	500
07/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.50450	7.48790	0.22120	7.51490	7.5082	12,050
07/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.19400	0.18500	4.63918	0.00000	0.0000	0
07/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.74000	0.74700	0.94595	0.00000	0.0000	0
07/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.18400	0.17500	4.89130	0.00000	0.0000	0
07/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.78000	0.78700	0.89744	0.00000	0.0000	0
07/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.20500	0.19500	4.87805	0.00000	0.0000	0
07/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.70100	0.70700	0.85592	0.00000	0.0000	0
07/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.55000	0.55400	0.72727	0.00000	0.0000	0
07/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.25400	0.24200	4.72441	0.00000	0.0000	2,800
07/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.40300	0.38800	3.72208	0.00000	0.0000	0
07/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.29900	0.30000	0.33445	0.00000	0.0000	2,800
07/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.62020	7.59130	0.37926	0.00000	0.0000	190
07/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.56300	0.53900	4.26288	0.00000	0.0000	0
07/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.29300	0.29800	1.70648	0.00000	0.0000	0
07/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.53600	0.51300	4.29104	0.00000	0.0000	0
07/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.31600	0.32200	1.89873	0.00000	0.0000	0
07/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.59100	0.56700	4.06091	0.00000	0.0000	0
07/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.27100	0.27600	1.84502	0.00000	0.0000	0
07/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.59190	9.57070	0.22102	0.00000	0.0000	0
07/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.73800	1.71500	1.32336	0.00000	0.0000	0
07/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.34600	1.34400	0.14859	0.00000	0.0000	0
07/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.71900	1.69700	1.27981	0.00000	0.0000	0
07/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.37700	1.37600	0.07262	0.00000	0.0000	0

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07/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.75800	1.73300	1.42207	0.00000	0.0000	0
07/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.31600	1.31200	0.30395	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.30080	7.28110	0.26983	7.31610	7.3161	125
07/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.33948	0.32011	5.70579	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.03868	0.03901	0.85315	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.29929	0.28032	6.33833	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.04849	0.04922	1.50547	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.38141	0.36174	5.15718	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.03061	0.03064	0.09801	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.39210	7.37980	0.16639	0.00000	0.0000	20
07/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.45660	0.44333	2.90626	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.11450	0.11353	0.84716	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.42285	0.40962	3.12877	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.13075	0.12982	0.71128	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.49180	0.47852	2.70028	0.00000	0.0000	0
07/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.09970	0.09872	0.98295	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.72270	11.71980	0.02474	11.81100	11.7660	31,563
07/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.17800	0.16800	5.61798	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.25500	0.24800	2.74510	0.00000	0.0000	2,000
07/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.16000	0.15000	6.25000	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.28700	0.28000	2.43902	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.19900	0.18800	5.52764	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.22600	0.21800	3.53982	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.10300	0.09700	5.82524	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.37600	0.36700	2.39362	0.00000	0.0000	870
07/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.85700	0.85600	0.11669	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	870
07/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.39100	0.38500	1.53453	0.00000	0.0000	0
07/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.11400	0.10500	7.89474	0.00000	0.0000	150
07/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.85630	11.86380	0.06326	11.91650	11.9165	2,372
07/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.39900	0.40300	1.00251	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.39300	0.38900	1.01781	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.37900	0.38200	0.79156	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.42300	0.41800	1.18203	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.42400	0.42700	0.70755	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.36800	0.36300	1.35870	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.16400	1.17000	0.51546	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	10
07/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.21800	0.21500	1.37615	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.62400	0.62900	0.80128	0.00000	0.0000	10
07/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.56200	0.56600	0.71174	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.25600	0.25200	1.56250	0.00000	0.0000	100
07/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.35900	0.36200	0.83565	0.00000	0.0000	0
07/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.45300	0.44800	1.10375	0.00000	0.0000	100
07/02/2011	£ / R 2011/09/19			Foreign Exchange Future	12.01440	12.01460	0.00166	0.00000	0.0000	2,457

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07/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.82400	0.82300	0.12136	0.00000	0.0000	0
07/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.31000	0.30800	0.64516	0.00000	0.0000	0
07/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.79400	0.79200	0.25189	0.00000	0.0000	0
07/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.33000	0.32700	0.90909	0.00000	0.0000	0
07/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.85600	0.85400	0.23364	0.00000	0.0000	0
07/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.29200	0.28900	1.02740	0.00000	0.0000	0
07/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.73600	0.73400	0.27174	0.00000	0.0000	0
07/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.37200	0.36900	0.80645	0.00000	0.0000	100
07/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.51500	0.51300	0.38835	0.00000	0.0000	0
07/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.60100	0.59800	0.49917	0.00000	0.0000	200
07/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.17500	12.15470	0.16674	0.00000	0.0000	0
07/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.93200	0.91600	1.71674	0.00000	0.0000	0
07/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.40700	0.41100	0.98280	0.00000	0.0000	0
07/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.90300	0.88700	1.77187	0.00000	0.0000	0
07/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.42800	0.43200	0.93458	0.00000	0.0000	0
07/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.96100	0.94500	1.66493	0.00000	0.0000	0
07/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.38600	0.39000	1.03627	0.00000	0.0000	0
07/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08930	0.08840	1.00784	0.08867	0.0887	508
07/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00329	0.00266	19.14894	0.00000	0.0000	0
07/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00099	0.00126	27.27273	0.00000	0.0000	0
07/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00031	0.00021	32.25806	0.00000	0.0000	0
07/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00801	0.00881	9.98752	0.00000	0.0000	0
07/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01231	0.01141	7.31113	0.00000	0.0000	0
07/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
07/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.09050	0.08970	0.88398	0.00000	0.0000	573
07/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00684	0.00624	8.77193	0.00000	0.0000	0
07/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00134	0.00154	14.92537	0.00000	0.0000	0
07/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00232	0.00206	11.20690	0.00000	0.0000	0
07/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00682	0.00736	7.91789	0.00000	0.0000	0
07/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01561	0.01483	4.99680	0.00000	0.0000	0
07/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00011	0.00013	18.18182	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.89430	9.83440	0.60540	9.93400	9.8810	17,158
07/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.22100	0.18000	18.55204	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.12700	0.14600	14.96063	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.19100	0.15300	19.89529	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.14700	0.16900	14.96599	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.25300	0.20900	17.39130	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.10900	0.12500	14.67890	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.44000	0.38700	12.04545	0.00000	0.0000	10,429
07/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.54500	0.59500	9.17431	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	14,937
07/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.63500	0.68700	8.18898	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	4,508
07/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.30000	0.33900	13.00000	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
07/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.09400	0.07300	22.34043	0.00000	0.0000	100
07/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.36000	0.31000	13.88889	0.00000	0.0000	500
07/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.06600	0.07600	15.15152	0.00000	0.0000	3,000
07/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.23100	0.26500	14.71861	0.00000	0.0000	0
07/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.12500	0.09900	20.80000	0.00000	0.0000	500
07/02/2011	€ / R 2011/06/13			Foreign Exchange Future	10.00620	9.95640	0.49769	10.05000	10.0500	8,073
07/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.42900	0.39700	7.45921	0.00000	0.0000	0
07/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.22300	0.24100	8.07175	0.00000	0.0000	0
07/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.40000	0.36900	7.75000	0.00000	0.0000	0
07/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.24400	0.26300	7.78689	0.00000	0.0000	0
07/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.45900	0.42600	7.18954	0.00000	0.0000	0
07/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.20300	0.22000	8.37438	0.00000	0.0000	0
07/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.14060	10.08580	0.54040	0.00000	0.0000	2,463
07/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.70900	0.67200	5.21862	0.00000	0.0000	0
07/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.21800	0.23600	8.25688	0.00000	0.0000	0
07/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.67700	0.64100	5.31758	0.00000	0.0000	0
07/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.23600	0.25500	8.05085	0.00000	0.0000	0
07/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.74200	0.70400	5.12129	0.00000	0.0000	0
07/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.20100	0.21800	8.45771	0.00000	0.0000	0
07/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.27770	10.20750	0.68303	0.00000	0.0000	0
07/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.77700	0.73100	5.92021	0.00000	0.0000	0
07/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29900	0.32400	8.36120	0.00000	0.0000	0
07/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.74800	0.70200	6.14973	0.00000	0.0000	0
07/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32000	0.34500	7.81250	0.00000	0.0000	0
07/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.80800	0.76100	5.81683	0.00000	0.0000	0
07/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28000	0.30400	8.57143	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.40510	7.34920	0.75489	7.34300	7.3430	7,827
07/02/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.70900	0.65400	7.75740	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.66000	0.60500	8.33333	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.75900	0.70300	7.37813	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.41200	7.36380	0.65030	0.00000	0.0000	6,407
07/02/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.79300	0.74700	5.80076	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.74600	0.70000	6.16622	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.84000	0.79300	5.59524	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.42980	7.37770	0.70123	0.00000	0.0000	5,842
07/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.83900	0.79100	5.72110	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.05900	0.06300	6.77966	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.79400	0.74700	5.91940	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.06400	0.06900	7.81250	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
07/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.88400	0.83600	5.42986	0.00000	0.0000	0
07/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05400	0.05800	7.40741	0.00000	0.0000	0
07/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.22590	8.19580	0.36592	0.00000	0.0000	0
07/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.33600	1.31500	1.57186	0.00000	0.0000	0
07/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.41000	0.41900	2.19512	0.00000	0.0000	0
07/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.30600	1.28600	1.53139	0.00000	0.0000	0
07/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.43000	0.44000	2.32558	0.00000	0.0000	0
07/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.36700	1.34500	1.60936	0.00000	0.0000	0
07/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.39100	0.39900	2.04604	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.40480	7.36150	0.58476	0.00000	0.0000	1,791
07/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.37300	0.33200	10.99196	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.32900	0.28800	12.46201	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.41900	0.37700	10.02387	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.48120	7.44510	0.48254	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.61600	0.58300	5.35714	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03500	0.03800	8.57143	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.57200	0.54000	5.59441	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04100	0.04500	9.75610	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.66000	0.62700	5.00000	0.00000	0.0000	0
07/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
07/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.64320	7.59710	0.60315	0.00000	0.0000	200
07/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.42300	0.38000	10.16548	0.00000	0.0000	0
07/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
07/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.38000	0.33800	11.05263	0.00000	0.0000	0
07/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	0
07/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.46700	0.42300	9.42184	0.00000	0.0000	0
07/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
07/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.74600	7.70730	0.49961	0.00000	0.0000	0
07/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.69700	0.66400	4.73458	0.00000	0.0000	0
07/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.05100	0.05700	11.76471	0.00000	0.0000	0
07/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.65600	0.62300	5.03049	0.00000	0.0000	0
07/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	0
07/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.73900	0.70500	4.60081	0.00000	0.0000	0
07/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.04300	0.04800	11.62791	0.00000	0.0000	0
07/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,423.19000	14,351.95000	0.49393	0.00000	0.0000	0
07/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	823.20000	752.00000	8.64917	0.00000	0.0000	0
07/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
07/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	823.20000	751.90000	8.66132	0.00000	0.0000	0
07/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	823.20000	752.00000	8.64917	0.00000	0.0000	0
07/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,603.98000	14,547.36000	0.38770	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
07/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,104.00000	1,047.40000	5.12681	0.00000	0.0000	0
07/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,104.00000	1,047.40000	5.12681	0.00000	0.0000	0
07/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
07/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,104.00000	1,047.40000	5.12681	0.00000	0.0000	0
07/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.11270	1.10900	0.33252	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.06440	0.06130	4.81366	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00170	0.00230	35.29412	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02690	0.02530	5.94796	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01420	0.01630	14.78873	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.11310	0.10950	3.18302	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00040	0.00050	25.00000	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.12900	1.12640	0.23029	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.08820	0.08560	2.94785	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00920	0.00920	0.00000	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.05360	0.05140	4.10448	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02460	0.02500	1.62602	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.13150	0.12880	2.05323	0.00000	0.0000	0
07/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00250	0.00240	4.00000	0.00000	0.0000	0

Future Open Interest

372,637

Option Open Interest

220,581

Total

593,218