



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 07/03/2011

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
07/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.90860	6.86800	0.58767	6.90130	6.8548	212,412
07/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
07/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.09100	1.13200	3.75802	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
07/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.14100	1.18200	3.59334	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.04100	1.08200	3.93852	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.59100	1.63200	2.57700	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
07/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.59100	3.63200	1.14174	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
07/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.39300	0.43200	9.92366	0.00000	0.0000	2,000
07/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	6,050
07/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.49100	1.53200	2.74983	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
07/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59100	0.63200	6.93739	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
07/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.64100	0.68200	6.39626	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	871
07/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.69100	0.73200	5.93343	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,071
07/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.34400	0.38300	11.33721	0.00000	0.0000	3,000
07/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	7,600
07/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.20200	0.23600	16.83168	0.00000	0.0000	3,000
07/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.01100	0.00400	63.63636	0.00000	0.0000	3,280
07/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.49200	0.53200	8.13008	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.24800	0.28400	14.51613	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	100
07/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.44200	0.48200	9.04977	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.29500	0.33300	12.88136	0.00000	0.0000	2,571
07/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.03400	0.04100	20.58824	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
07/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.09300	0.05900	36.55914	0.00000	0.0000	8,500
07/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.11800	0.14500	22.88136	0.00000	0.0000	0
07/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.02700	0.01300	51.85185	0.00000	0.0000	1,600
07/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.00310	6.96160	0.59259	13.77420	6.9500	80,482
07/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.08700	0.07400	14.94253	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53400	0.56200	5.24345	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.07900	0.06700	15.18987	0.00000	0.0000	800
07/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.57600	0.60500	5.03472	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.09600	0.08200	14.58333	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.49300	0.52000	5.47667	0.00000	0.0000	1,000
07/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39500	0.36100	8.60759	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09200	0.09900	7.60870	0.00000	0.0000	300
07/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.33900	0.36100	6.48968	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.14200	0.12300	13.38028	0.00000	0.0000	400
07/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.23800	0.25700	7.98319	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.19100	0.16900	11.51832	0.00000	0.0000	500
07/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.02900	1.06400	3.40136	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	500
07/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.84200	0.87500	3.91924	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	1,000
07/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.37500	0.39900	6.40000	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.12800	0.11100	13.28125	0.00000	0.0000	500
07/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.11600	0.10000	13.79310	0.00000	0.0000	250
07/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.41300	0.43800	6.05327	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.27000	0.29000	7.40741	0.00000	0.0000	0
07/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.17300	0.15200	12.13873	0.00000	0.0000	650
07/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.10730	7.06650	0.57406	7.09400	7.0661	13,791
07/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.09600	0.08800	8.33333	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.03900	1.07200	3.17613	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.09100	0.08300	8.79121	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.08400	1.11700	3.04428	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.10200	0.09300	8.82353	0.00000	0.0000	3,000
07/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.99500	1.02700	3.21608	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.82100	0.85200	3.77588	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.12800	0.11800	7.81250	0.00000	0.0000	2,800
07/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.21100	0.19500	7.58294	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50400	0.52900	4.96032	0.00000	0.0000	2,800
07/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.47800	0.44800	6.27615	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17100	0.18200	6.43275	0.00000	0.0000	10,000
07/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.41700	0.38900	6.71463	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21000	0.22300	6.19048	0.00000	0.0000	10,000
07/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.54100	0.56700	4.80591	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.19800	0.18300	7.57576	0.00000	0.0000	10,000
07/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.65700	0.68500	4.26180	0.00000	0.0000	0
07/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.16400	0.15100	7.92683	0.00000	0.0000	200

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07/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.20810	7.16900	0.54245	7.17400	7.1740	970
07/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.33000	0.31200	5.45455	0.00000	0.0000	0
07/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.47200	0.49300	4.44915	0.00000	0.0000	0
07/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.31300	0.29600	5.43131	0.00000	0.0000	0
07/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.50500	0.52700	4.35644	0.00000	0.0000	0
07/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.34700	0.32900	5.18732	0.00000	0.0000	0
07/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.43900	0.46000	4.78360	0.00000	0.0000	0
07/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.31670	7.28120	0.48519	0.00000	0.0000	277
07/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.58900	0.56600	3.90492	0.00000	0.0000	0
07/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30800	0.32100	4.22078	0.00000	0.0000	0
07/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.56200	0.54000	3.91459	0.00000	0.0000	0
07/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.33100	0.34500	4.22961	0.00000	0.0000	0
07/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.61700	0.59300	3.88979	0.00000	0.0000	0
07/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28600	0.29800	4.19580	0.00000	0.0000	0
07/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.60900	0.58600	3.77668	0.00000	0.0000	0
07/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.29200	0.30500	4.45205	0.00000	0.0000	1,000
07/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.22810	9.18850	0.42912	0.00000	0.0000	0
07/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.48200	1.45600	1.75439	0.00000	0.0000	0
07/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45400	1.46800	0.96286	0.00000	0.0000	0
07/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.46500	1.44000	1.70648	0.00000	0.0000	0
07/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48700	1.50200	1.00874	0.00000	0.0000	0
07/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.49800	1.47200	1.73565	0.00000	0.0000	0
07/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.42000	1.43400	0.98592	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.90860	6.86800	0.58767	0.00000	0.0000	70
07/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.02722	0.01324	51.35929	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.11862	0.14524	22.44141	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.01745	0.00760	56.44699	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.15885	0.18960	19.35788	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.04161	0.02255	45.80630	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.08301	0.10455	25.94868	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.00310	6.96160	0.59259	6.96300	6.9550	330
07/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.19093	0.16889	11.54350	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.23783	0.25729	8.18232	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.17287	0.15217	11.97432	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.26977	0.29057	7.71027	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.21080	0.18738	11.11006	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.20770	0.22578	8.70486	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.10533	0.09043	14.14602	0.00000	0.0000	0
07/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.45223	0.47883	5.88196	0.00000	0.0000	60
07/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.25090	11.15660	0.83816	11.24000	11.1600	30,058
07/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.55400	0.64400	16.24549	0.00000	0.0000	2,000
07/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60300	0.69400	15.09121	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.00600	0.00200	66.66667	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
07/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.50500	0.59500	17.82178	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.23400	0.30600	30.76923	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.03500	0.01300	62.85714	0.00000	0.0000	569
07/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.29900	1.39300	7.23634	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	569
07/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.75100	0.84300	12.25033	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	150
07/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.25100	3.15700	2.89142	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.95100	3.85700	2.37914	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.39240	11.29620	0.84442	11.38250	11.3130	4,034
07/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.18200	0.15200	16.48352	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.64000	0.70600	10.31250	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.17000	0.14100	17.05882	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.67800	0.74500	9.88201	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.19400	0.16200	16.49485	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.60200	0.66600	10.63123	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.74100	0.65800	11.20108	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.09900	0.11200	13.13131	0.00000	0.0000	10
07/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.36700	0.41600	13.35150	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.30900	0.26200	15.21036	0.00000	0.0000	10
07/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.27100	0.22900	15.49815	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.42900	0.48300	12.58741	0.00000	0.0000	100
07/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.15900	0.13200	16.98113	0.00000	0.0000	0
07/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.71700	0.78600	9.62343	0.00000	0.0000	100
07/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.54080	11.44560	0.82490	11.47250	11.4725	2,612
07/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.50700	0.45700	9.86193	0.00000	0.0000	0
07/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.46600	0.51100	9.65665	0.00000	0.0000	0
07/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.48400	0.43800	9.50413	0.00000	0.0000	0
07/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.49300	0.54200	9.93915	0.00000	0.0000	0
07/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.53200	0.47700	10.33835	0.00000	0.0000	0
07/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.44100	0.48100	9.07029	0.00000	0.0000	0
07/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.44400	0.40200	9.45946	0.00000	0.0000	0
07/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.55300	0.60600	9.58409	0.00000	0.0000	100
07/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.30400	0.27400	9.86842	0.00000	0.0000	0
07/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.86300	0.92800	7.53187	0.00000	0.0000	200
07/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.67920	11.58680	0.79115	0.00000	0.0000	87
07/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.61800	0.57100	7.60518	0.00000	0.0000	0
07/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.58900	0.63400	7.64007	0.00000	0.0000	0
07/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.59800	0.55200	7.69231	0.00000	0.0000	0
07/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.61900	0.66500	7.43134	0.00000	0.0000	0
07/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.64200	0.59100	7.94393	0.00000	0.0000	0
07/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.56300	0.60400	7.28242	0.00000	0.0000	0
07/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.42800	0.39400	7.94393	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
07/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.94900	1.00700	6.11170	0.00000	0.0000	250
07/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08390	0.08360	0.35757	0.00000	0.0000	426
07/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00015	0.00006	60.00000	0.00000	0.0000	0
07/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00325	0.00346	6.46154	0.00000	0.0000	0
07/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01310	0.01340	2.29008	0.00000	0.0000	0
07/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00690	0.00660	4.34783	0.00000	0.0000	0
07/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08510	0.08480	0.35253	0.00000	0.0000	573
07/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00303	0.00281	7.26073	0.00000	0.0000	0
07/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00293	0.00301	2.73038	0.00000	0.0000	0
07/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00074	0.00065	12.16216	0.00000	0.0000	0
07/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01064	0.01085	1.97368	0.00000	0.0000	0
07/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01031	0.01001	2.90980	0.00000	0.0000	0
07/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00021	0.00021	0.00000	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.66980	9.61790	0.53672	9.66980	9.6250	16,869
07/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.03700	0.01700	54.05405	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.16700	0.19900	19.16168	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.02700	0.01200	55.55556	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.20700	0.24400	17.87440	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.05000	0.02600	48.00000	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.13000	0.15800	21.53846	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.19700	0.14500	26.39594	0.00000	0.0000	10,429
07/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.73100	0.78200	6.97674	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	14,937
07/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.83000	0.88200	6.26506	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,508
07/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.43500	0.48300	11.03448	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	100
07/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.12100	0.07500	38.01653	0.00000	0.0000	500
07/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05100	0.05700	11.76471	0.00000	0.0000	3,000
07/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.34000	0.38500	13.23529	0.00000	0.0000	0
07/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.01000	0.00300	70.00000	0.00000	0.0000	500
07/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.78750	9.73440	0.54253	19.33960	9.7430	8,926
07/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.26900	0.23900	11.15242	0.00000	0.0000	0
07/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.28200	0.30500	8.15603	0.00000	0.0000	0
07/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.24900	0.22100	11.24498	0.00000	0.0000	0
07/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.31200	0.33700	8.01282	0.00000	0.0000	0
07/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.29400	0.25800	12.24490	0.00000	0.0000	0
07/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.25700	0.27400	6.61479	0.00000	0.0000	0
07/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.90790	9.85630	0.52080	0.00000	0.0000	3,261
07/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.53200	0.49600	6.76692	0.00000	0.0000	0
07/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.27400	0.29000	5.83942	0.00000	0.0000	0
07/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.50400	0.46900	6.94444	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
07/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.29600	0.31300	5.74324	0.00000	0.0000	0
07/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.56200	0.52500	6.58363	0.00000	0.0000	0
07/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.25400	0.26900	5.90551	0.00000	0.0000	0
07/03/2011	€ / R 2011/12/19			Foreign Exchange Future	10.02030	9.97110	0.49100	0.00000	0.0000	0
07/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.59900	0.56800	5.17529	0.00000	0.0000	0
07/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.37900	0.39700	4.74934	0.00000	0.0000	0
07/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.57300	0.54200	5.41012	0.00000	0.0000	0
07/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.40300	0.42100	4.46650	0.00000	0.0000	0
07/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.62700	0.59400	5.26316	0.00000	0.0000	0
07/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.35700	0.37300	4.48179	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.99070	6.97470	0.22888	6.97800	6.9780	7,849
07/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29200	0.27500	5.82192	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.24400	0.22600	7.37705	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.34200	0.32500	4.97076	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.00590	6.98960	0.23266	6.97200	6.9720	10,083
07/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.41300	0.39700	3.87409	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05700	0.05700	0.00000	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37100	0.35600	4.04313	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06500	0.06600	1.53846	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.45500	0.44000	3.29670	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.02150	7.00620	0.21790	0.00000	0.0000	6,140
07/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.48200	0.46600	3.31950	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11100	0.11000	0.90090	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44300	0.42700	3.61174	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12200	0.12100	0.81967	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.52100	0.50500	3.07102	0.00000	0.0000	0
07/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10000	0.09900	1.00000	0.00000	0.0000	0
07/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.94540	7.93370	0.14726	0.00000	0.0000	0
07/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.16000	1.15100	0.77586	0.00000	0.0000	0
07/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.51500	0.51700	0.38835	0.00000	0.0000	0
07/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.13300	1.12400	0.79435	0.00000	0.0000	0
07/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.53800	0.54000	0.37175	0.00000	0.0000	0
07/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.18700	1.17700	0.84246	0.00000	0.0000	0
07/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.49200	0.49300	0.20325	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.11190	7.07460	0.52447	0.00000	0.0000	1,791
07/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.09200	0.06000	34.78261	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.06000	0.03700	38.33333	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.04800	0.06200	29.16667	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.13000	0.09400	27.69231	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01800	0.01900	5.55556	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
07/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.19420	7.15610	0.52959	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.36700	0.34200	6.81199	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07300	0.08600	17.80822	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.33000	0.30600	7.27273	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08600	0.10000	16.27907	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.40600	0.37900	6.65025	0.00000	0.0000	0
07/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06200	0.07300	17.74194	0.00000	0.0000	0
07/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.47430	7.40710	0.89908	0.00000	0.0000	0
07/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.23300	0.16900	27.46781	0.00000	0.0000	0
07/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
07/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.18900	0.12700	32.80423	0.00000	0.0000	0
07/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
07/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.28000	0.21400	23.57143	0.00000	0.0000	0
07/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
07/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.58140	7.51270	0.90617	0.00000	0.0000	0
07/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.54300	0.48500	10.68140	0.00000	0.0000	0
07/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06200	0.07200	16.12903	0.00000	0.0000	0
07/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.50400	0.44700	11.30952	0.00000	0.0000	0
07/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07300	0.08400	15.06849	0.00000	0.0000	0
07/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.58400	0.52500	10.10274	0.00000	0.0000	0
07/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05300	0.06200	16.98113	0.00000	0.0000	0
07/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,833.55000	13,761.60000	0.52011	0.00000	0.0000	0
07/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	233.60000	161.60000	30.82192	0.00000	0.0000	0
07/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
07/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	233.50000	161.60000	30.79229	0.00000	0.0000	0
07/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	233.60000	161.60000	30.82192	0.00000	0.0000	0
07/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,020.77000	13,947.34000	0.52372	0.00000	0.0000	0
07/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	520.80000	447.30000	14.11290	0.00000	0.0000	0
07/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	520.80000	447.30000	14.11290	0.00000	0.0000	0
07/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	520.80000	447.40000	14.09370	0.00000	0.0000	0
07/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05200	1.04760	0.41825	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01010	0.00640	36.63366	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00810	0.00880	8.64198	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00050	0.00030	40.00000	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04850	0.05270	8.65979	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05240	0.04780	8.77863	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00040	0.00020	50.00000	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06870	1.06420	0.42107	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04120	0.03790	8.00971	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02250	0.02370	5.33333	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
07/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02070	0.01860	10.14493	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05200	0.05440	4.61538	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07580	0.07160	5.54090	0.00000	0.0000	0
07/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00710	0.00740	4.22535	0.00000	0.0000	0

Future Open Interest

401,041

Option Open Interest

206,825

Total

607,866