



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/03/2011

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
08/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.86800	6.92510	0.83139	6.93000	6.8651	210,144
08/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
08/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.13200	1.07500	5.03534	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
08/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.18200	1.12500	4.82234	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.08200	1.02500	5.26802	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.63200	1.57500	3.49265	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
08/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.63200	3.57500	1.56938	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
08/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.43200	0.37600	12.96296	0.00000	0.0000	2,000
08/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	6,050
08/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.53200	1.47500	3.72063	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
08/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.63200	0.57500	9.01899	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
08/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.68200	0.62500	8.35777	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	871
08/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.73200	0.67500	7.78689	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,071
08/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.38300	0.32600	14.88251	0.00000	0.0000	3,000
08/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	7,600
08/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.23600	0.18100	23.30508	0.00000	0.0000	3,000
08/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	3,280
08/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.53200	0.47500	10.71429	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.28400	0.22800	19.71831	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	100
08/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.48200	0.42500	11.82573	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.33300	0.27700	16.81682	0.00000	0.0000	2,571
08/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.04100	0.01700	58.53659	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
08/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.05900	0.09200	55.93220	0.00000	0.0000	8,500
08/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.14500	0.09600	33.79310	0.00000	0.0000	0
08/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.01300	0.02100	61.53846	0.00000	0.0000	1,600
08/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.96160	7.01950	0.83171	13.76040	6.9593	81,934
08/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.07400	0.08400	13.51351	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.56200	0.51500	8.36299	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.06700	0.07600	13.43284	0.00000	0.0000	800
08/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.60500	0.55700	7.93388	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.08200	0.09300	13.41463	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.52000	0.47400	8.84615	0.00000	0.0000	1,000
08/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.36100	0.40100	11.08033	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09900	0.08200	17.17172	0.00000	0.0000	300
08/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.36100	0.32100	11.08033	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.12300	0.14000	13.82114	0.00000	0.0000	400
08/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.25700	0.22100	14.00778	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.16900	0.19000	12.42604	0.00000	0.0000	500
08/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.06400	1.01200	4.88722	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.02600	0.03100	19.23077	0.00000	0.0000	500
08/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.87500	0.82400	5.82857	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	1,000
08/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.39900	0.35700	10.52632	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.11100	0.12600	13.51351	0.00000	0.0000	500
08/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.10000	0.11400	14.00000	0.00000	0.0000	250
08/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.43800	0.39500	9.81735	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.29000	0.25300	12.75862	0.00000	0.0000	0
08/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.15200	0.17200	13.15789	0.00000	0.0000	650
08/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.06650	7.12450	0.82077	7.12000	7.0689	13,441
08/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.08800	0.09800	11.36364	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.07200	1.02400	4.47761	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.08300	0.09300	12.04819	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.11700	1.06900	4.29722	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.09300	0.10300	10.75269	0.00000	0.0000	3,000
08/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.02700	0.97900	4.67381	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.85200	0.80600	5.39906	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.11800	0.13000	10.16949	0.00000	0.0000	2,800
08/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.19500	0.21300	9.23077	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.52900	0.48900	7.56144	0.00000	0.0000	2,800
08/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.44800	0.48500	8.25893	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18200	0.16100	11.53846	0.00000	0.0000	10,000
08/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.38900	0.42300	8.74036	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.22300	0.19900	10.76233	0.00000	0.0000	10,000
08/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.56700	0.52600	7.23104	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.18300	0.20000	9.28962	0.00000	0.0000	10,000
08/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.68500	0.64200	6.27737	0.00000	0.0000	0
08/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.15100	0.16600	9.93377	0.00000	0.0000	200

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08/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.16900	7.22740	0.81462	0.00000	0.0000	970
08/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.31200	0.33400	7.05128	0.00000	0.0000	0
08/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.49300	0.45700	7.30223	0.00000	0.0000	0
08/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.29600	0.31700	7.09459	0.00000	0.0000	0
08/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.52700	0.49000	7.02087	0.00000	0.0000	0
08/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.32900	0.35200	6.99088	0.00000	0.0000	0
08/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.46000	0.42500	7.60870	0.00000	0.0000	0
08/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.28120	7.33990	0.80619	0.00000	0.0000	277
08/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.56600	0.59900	5.83039	0.00000	0.0000	0
08/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.32100	0.29500	8.09969	0.00000	0.0000	0
08/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.54000	0.57200	5.92593	0.00000	0.0000	0
08/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.34500	0.31800	7.82609	0.00000	0.0000	0
08/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.59300	0.62700	5.73356	0.00000	0.0000	0
08/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.29800	0.27300	8.38926	0.00000	0.0000	0
08/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.58600	0.61900	5.63140	0.00000	0.0000	0
08/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.30500	0.27900	8.52459	0.00000	0.0000	1,000
08/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.18850	9.24650	0.63122	0.00000	0.0000	0
08/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45600	1.48400	1.92308	0.00000	0.0000	0
08/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.46800	1.43800	2.04360	0.00000	0.0000	0
08/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.44000	1.46700	1.87500	0.00000	0.0000	0
08/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50200	1.47100	2.06391	0.00000	0.0000	0
08/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47200	1.50000	1.90217	0.00000	0.0000	0
08/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43400	1.40400	2.09205	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.86800	6.92510	0.83139	0.00000	0.0000	70
08/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.01324	0.02096	58.30816	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.14524	0.09586	33.99890	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.00760	0.01178	55.00000	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.18960	0.13668	27.91139	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.02255	0.03593	59.33481	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.10455	0.06083	41.81731	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.96160	7.01950	0.83171	0.00000	0.0000	330
08/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.16889	0.19030	12.67689	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.25729	0.22080	14.18244	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.15217	0.17174	12.86062	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.29057	0.25224	13.19131	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.18738	0.21076	12.47732	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.22578	0.19126	15.28922	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.09043	0.10294	13.83390	0.00000	0.0000	0
08/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.47883	0.43344	9.47936	0.00000	0.0000	60
08/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.15660	11.17820	0.19361	11.15950	11.1386	29,758
08/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.64400	0.62300	3.26087	0.00000	0.0000	2,000
08/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.69400	0.67200	3.17003	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0

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08/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.59500	0.57300	3.69748	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.30600	0.28300	7.51634	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	569
08/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.39300	1.37200	1.50754	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	569
08/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.84300	0.82200	2.49110	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	150
08/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.15700	3.17800	0.66519	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.85700	3.87800	0.54446	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.29620	11.31820	0.19476	11.32600	11.2775	4,134
08/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.15200	0.15500	1.97368	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.70600	0.68700	2.69122	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.14100	0.14400	2.12766	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.74500	0.72600	2.55034	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.16200	0.16600	2.46914	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.66600	0.64800	2.70270	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.65800	0.67200	2.12766	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.11200	0.10400	7.14286	0.00000	0.0000	10
08/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.41600	0.40000	3.84615	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.26200	0.26800	2.29008	0.00000	0.0000	10
08/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.22900	0.23400	2.18341	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.48300	0.46600	3.51967	0.00000	0.0000	100
08/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.13200	0.13500	2.27273	0.00000	0.0000	0
08/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.78600	0.76700	2.41730	0.00000	0.0000	100
08/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.44560	11.46680	0.18522	0.00000	0.0000	2,612
08/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.45700	0.46600	1.96937	0.00000	0.0000	0
08/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.51100	0.49900	2.34834	0.00000	0.0000	0
08/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.43800	0.44600	1.82648	0.00000	0.0000	0
08/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.54200	0.52900	2.39852	0.00000	0.0000	0
08/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.47700	0.48600	1.88679	0.00000	0.0000	0
08/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.48100	0.46900	2.49480	0.00000	0.0000	0
08/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.40200	0.41000	1.99005	0.00000	0.0000	0
08/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.60600	0.59300	2.14521	0.00000	0.0000	100
08/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.27400	0.27900	1.82482	0.00000	0.0000	0
08/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.92800	0.91200	1.72414	0.00000	0.0000	200
08/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.58680	11.60860	0.18815	0.00000	0.0000	87
08/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.57100	0.58100	1.75131	0.00000	0.0000	0
08/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.63400	0.62200	1.89274	0.00000	0.0000	0
08/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.55200	0.56100	1.63043	0.00000	0.0000	0
08/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.66500	0.65200	1.95489	0.00000	0.0000	0
08/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.59100	0.60100	1.69205	0.00000	0.0000	0
08/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.60400	0.59200	1.98675	0.00000	0.0000	0
08/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.39400	0.40100	1.77665	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
08/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.00700	0.99200	1.48957	0.00000	0.0000	250
08/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08360	0.08360	0.00000	0.00000	0.0000	416
08/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00006	0.00005	16.66667	0.00000	0.0000	0
08/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00346	0.00345	0.28902	0.00000	0.0000	0
08/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01340	0.01340	0.00000	0.00000	0.0000	0
08/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00660	0.00660	0.00000	0.00000	0.0000	0
08/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08480	0.08480	0.00000	0.00000	0.0000	573
08/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00281	0.00279	0.71174	0.00000	0.0000	0
08/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00301	0.00299	0.66445	0.00000	0.0000	0
08/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00065	0.00064	1.53846	0.00000	0.0000	0
08/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01085	0.01084	0.09217	0.00000	0.0000	0
08/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01001	0.01000	0.09990	0.00000	0.0000	0
08/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00021	0.00020	4.76190	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.61790	9.60480	0.13620	9.62000	9.6026	16,799
08/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.19900	0.20700	4.02010	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.24400	0.25300	3.68852	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.15800	0.16400	3.79747	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.14500	0.13000	10.34483	0.00000	0.0000	10,429
08/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.78200	0.79500	1.66240	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,937
08/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.88200	0.89500	1.47392	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,508
08/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.48300	0.49600	2.69151	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	100
08/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.07500	0.06300	16.00000	0.00000	0.0000	500
08/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05700	0.05800	1.75439	0.00000	0.0000	3,000
08/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.38500	0.39700	3.11688	0.00000	0.0000	0
08/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	500
08/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.73440	9.72120	0.13560	0.00000	0.0000	8,989
08/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23900	0.23500	1.67364	0.00000	0.0000	0
08/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.30500	0.31400	2.95082	0.00000	0.0000	0
08/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.22100	0.21800	1.35747	0.00000	0.0000	0
08/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.33700	0.34700	2.96736	0.00000	0.0000	0
08/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.25800	0.25400	1.55039	0.00000	0.0000	0
08/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.27400	0.28300	3.28467	0.00000	0.0000	0
08/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.85630	9.84230	0.14204	0.00000	0.0000	3,261
08/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.49600	0.49100	1.00806	0.00000	0.0000	0
08/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.29000	0.29900	3.10345	0.00000	0.0000	0
08/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.46900	0.46400	1.06610	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
08/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.31300	0.32200	2.87540	0.00000	0.0000	0
08/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.52500	0.51900	1.14286	0.00000	0.0000	0
08/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.26900	0.27700	2.97398	0.00000	0.0000	0
08/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.97110	9.95750	0.13639	0.00000	0.0000	0
08/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.56800	0.56200	1.05634	0.00000	0.0000	0
08/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.39700	0.40500	2.01511	0.00000	0.0000	0
08/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.54200	0.53700	0.92251	0.00000	0.0000	0
08/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42100	0.43000	2.13777	0.00000	0.0000	0
08/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.59400	0.58800	1.01010	0.00000	0.0000	0
08/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37300	0.38100	2.14477	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.97470	6.96290	0.16918	0.00000	0.0000	7,549
08/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.27500	0.26300	4.36364	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.22600	0.21400	5.30973	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32500	0.31300	3.69231	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.98960	6.97760	0.17168	6.99500	6.9950	10,383
08/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.39700	0.38700	2.51889	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05700	0.05900	3.50877	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.35600	0.34600	2.80899	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06600	0.06800	3.03030	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.44000	0.42900	2.50000	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.00620	6.99430	0.16985	0.00000	0.0000	6,140
08/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.46600	0.45600	2.14592	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11000	0.11200	1.81818	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.42700	0.41800	2.10773	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12100	0.12400	2.47934	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.50500	0.49600	1.78218	0.00000	0.0000	0
08/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09900	0.10200	3.03030	0.00000	0.0000	0
08/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.93370	7.89210	0.52435	0.00000	0.0000	0
08/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.15100	1.12100	2.60643	0.00000	0.0000	0
08/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.51700	0.52900	2.32108	0.00000	0.0000	0
08/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.12400	1.09500	2.58007	0.00000	0.0000	0
08/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.54000	0.55300	2.40741	0.00000	0.0000	0
08/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.17700	1.14800	2.46389	0.00000	0.0000	0
08/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.49300	0.50600	2.63692	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.07460	7.11370	0.55268	7.09700	7.0950	1,641
08/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.06000	0.08200	36.66667	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.03500	0.01800	48.57143	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.03700	0.04900	32.43243	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.06200	0.03500	43.54839	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.09400	0.12300	30.85106	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01900	0.00900	52.63158	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
08/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.15610	7.19560	0.55198	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.34200	0.37100	8.47953	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08600	0.07500	12.79070	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.30600	0.33400	9.15033	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.10000	0.08800	12.00000	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.37900	0.40900	7.91557	0.00000	0.0000	0
08/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07300	0.06300	13.69863	0.00000	0.0000	0
08/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.40710	7.40630	0.01080	0.00000	0.0000	0
08/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16900	0.16400	2.95858	0.00000	0.0000	0
08/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
08/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12700	0.12200	3.93701	0.00000	0.0000	0
08/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
08/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.21400	0.21000	1.86916	0.00000	0.0000	0
08/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
08/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.51270	7.51220	0.00666	0.00000	0.0000	0
08/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.48500	0.48400	0.20619	0.00000	0.0000	0
08/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
08/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.44700	0.44600	0.22371	0.00000	0.0000	0
08/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08400	0.08400	0.00000	0.00000	0.0000	0
08/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.52500	0.52300	0.38095	0.00000	0.0000	0
08/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
08/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,761.60000	13,793.43000	0.23130	0.00000	0.0000	0
08/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	161.60000	193.40000	19.67822	0.00000	0.0000	0
08/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	161.60000	193.40000	19.67822	0.00000	0.0000	0
08/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	161.60000	193.40000	19.67822	0.00000	0.0000	0
08/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,947.34000	13,981.79000	0.24700	0.00000	0.0000	0
08/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	447.30000	481.80000	7.71294	0.00000	0.0000	0
08/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	447.30000	481.80000	7.71294	0.00000	0.0000	0
08/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	447.40000	481.80000	7.68887	0.00000	0.0000	0
08/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.04760	1.05440	0.64910	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.00640	0.00990	54.68750	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00880	0.00550	37.50000	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05270	0.04600	12.71347	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04780	0.05460	14.22594	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00020	0.00020	0.00000	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06420	1.07180	0.71415	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03790	0.04180	10.29024	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02370	0.02000	15.61181	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
08/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01860	0.02080	11.82796	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05440	0.04900	9.92647	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07160	0.07750	8.24022	0.00000	0.0000	0
08/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00740	0.00570	22.97297	0.00000	0.0000	0
Future Open Interest										399,508
Option Open Interest										206,825
Total										606,333