



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/04/2011

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
08/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.74430	6.70770	0.54268	6.72890	6.6950	410,978
08/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.72300	0.75600	4.56432	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	800
08/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.77000	0.80400	4.41558	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	7,200
08/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.67600	0.70800	4.73373	0.00000	0.0000	1,000
08/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.17700	0.15300	13.55932	0.00000	0.0000	650
08/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13300	0.14500	9.02256	0.00000	0.0000	300
08/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.49300	0.52300	6.08519	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	1,690
08/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.36600	0.39300	7.37705	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	6,000
08/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.25900	1.29500	2.85941	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	500
08/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.06200	1.09700	3.29567	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	1,000
08/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.53800	0.56900	5.76208	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	1,000
08/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	250
08/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.58300	0.61500	5.48885	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.40700	0.43500	6.87961	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.05100	0.04300	15.68627	0.00000	0.0000	100
08/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.32600	0.35200	7.97546	0.00000	0.0000	3,000
08/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.07000	0.06000	14.28571	0.00000	0.0000	19,330
08/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.62900	0.66100	5.08744	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	5,500
08/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.28800	0.31200	8.33333	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.08200	0.07000	14.63415	0.00000	0.0000	100
08/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.20700	0.18100	12.56039	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.11300	0.12300	8.84956	0.00000	0.0000	7,200
08/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.11100	0.09700	12.61261	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.21700	0.23900	10.13825	0.00000	0.0000	2,400
08/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.25200	0.27500	9.12698	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
08/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.09600	0.08300	13.54167	0.00000	0.0000	2,650
08/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.31000	0.28000	9.67742	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.06600	0.07200	9.09091	0.00000	0.0000	100
08/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.18500	0.20500	10.81081	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.12900	0.11300	12.40310	0.00000	0.0000	100
08/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.00000	0.17400	100.00000	0.00000	0.0000	0
08/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.00000	0.13200	100.00000	0.00000	0.0000	175
08/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.84330	6.80630	0.54067	6.82440	6.7995	115,407
08/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.26000	1.29500	2.77778	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.30700	1.34200	2.67789	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05600	0.05400	3.57143	0.00000	0.0000	3,000
08/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.21300	1.24800	2.88541	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.02700	1.06100	3.31061	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	2,800
08/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.11800	0.11200	5.08475	0.00000	0.0000	5,000
08/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.67500	0.70600	4.59259	0.00000	0.0000	2,800
08/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.28700	0.26800	6.62021	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.24400	0.26200	7.37705	0.00000	0.0000	10,000
08/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.24400	0.23100	5.32787	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.30100	0.32500	7.97342	0.00000	0.0000	10,000
08/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.71700	0.74900	4.46304	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.11000	0.10500	4.54545	0.00000	0.0000	10,000
08/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.84700	0.88000	3.89610	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09000	0.08600	4.44444	0.00000	0.0000	200
08/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34200	0.32000	6.43275	0.00000	0.0000	0
08/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19900	0.21400	7.53769	0.00000	0.0000	5,000
08/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.93940	6.90210	0.53751	6.90660	6.9015	8,649
08/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.21700	0.20600	5.06912	0.00000	0.0000	0
08/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.62800	0.65400	4.14013	0.00000	0.0000	0
08/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.20500	0.19500	4.87805	0.00000	0.0000	0
08/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.66600	0.69300	4.05405	0.00000	0.0000	0
08/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22900	0.21700	5.24017	0.00000	0.0000	0
08/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.59000	0.61500	4.23729	0.00000	0.0000	0
08/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.04130	7.00260	0.54961	0.00000	0.0000	638
08/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.41800	0.39800	4.78469	0.00000	0.0000	0
08/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.41300	0.43100	4.35835	0.00000	0.0000	0
08/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.39800	0.38000	4.52261	0.00000	0.0000	0
08/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.44300	0.46300	4.51467	0.00000	0.0000	0
08/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44100	0.41800	5.21542	0.00000	0.0000	0
08/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.38600	0.40100	3.88601	0.00000	0.0000	0
08/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43400	0.41200	5.06912	0.00000	0.0000	0
08/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.39300	0.40900	4.07125	0.00000	0.0000	1,000
08/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.00910	8.97370	0.39294	0.00000	0.0000	0

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08/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.35100	1.33500	1.18431	0.00000	0.0000	0
08/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.54200	1.56100	1.23217	0.00000	0.0000	0
08/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.33500	1.31900	1.19850	0.00000	0.0000	0
08/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.57600	1.59500	1.20558	0.00000	0.0000	0
08/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.36800	1.35100	1.24269	0.00000	0.0000	0
08/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.50900	1.52700	1.19284	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.74430	6.70770	0.54268	0.00000	0.0000	280
08/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.05980	0.05103	14.66555	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.36550	0.39333	7.61423	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.05099	0.04335	14.98333	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.40669	0.43565	7.12090	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.07004	0.06001	14.32039	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.32574	0.35231	8.15681	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02287	0.01918	16.13467	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.62857	0.66148	5.23569	0.00000	0.0000	60
08/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.84330	6.80630	0.54067	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.18087	0.17162	5.11417	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.43757	0.46532	6.34184	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.16811	0.15960	5.06216	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.47481	0.50330	6.00029	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.19472	0.18468	5.15612	0.00000	0.0000	0
08/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.40142	0.42838	6.71616	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13			Foreign Exchange Future	10.99430	10.98270	0.10551	10.99950	10.9995	26,959
08/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.89500	0.90600	1.22905	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.94100	0.95200	1.16897	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.84900	0.86000	1.29564	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.37300	0.36700	1.60858	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.12900	0.13400	3.87597	0.00000	0.0000	10
08/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.54700	0.55700	1.82815	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.09100	0.09000	1.09890	0.00000	0.0000	10
08/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.07300	0.07300	0.00000	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.62900	0.64000	1.74881	0.00000	0.0000	100
08/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
08/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.98700	0.99800	1.11449	0.00000	0.0000	100
08/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.13500	11.12470	0.09250	11.12350	11.1235	30,055
08/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.28500	0.28300	0.70175	0.00000	0.0000	0
08/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.65000	0.65800	1.23077	0.00000	0.0000	0
08/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.27100	0.26900	0.73801	0.00000	0.0000	0
08/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.68600	0.69400	1.16618	0.00000	0.0000	0
08/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.30000	0.29800	0.66667	0.00000	0.0000	0
08/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.61500	0.62300	1.30081	0.00000	0.0000	0
08/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.24400	0.24300	0.40984	0.00000	0.0000	0

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08/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.75900	0.76800	1.18577	0.00000	0.0000	100
08/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15500	0.15400	0.64516	0.00000	0.0000	0
08/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.12000	1.12900	0.80357	0.00000	0.0000	200
08/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.26780	11.25800	0.08697	0.00000	0.0000	456
08/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.40100	0.39800	0.74813	0.00000	0.0000	0
08/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.78300	0.79000	0.89400	0.00000	0.0000	0
08/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.38600	0.38300	0.77720	0.00000	0.0000	0
08/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.81800	0.82500	0.85575	0.00000	0.0000	0
08/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.41700	0.41300	0.95923	0.00000	0.0000	0
08/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.74900	0.75500	0.80107	0.00000	0.0000	0
08/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.26500	0.26200	1.13208	0.00000	0.0000	0
08/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.19700	1.20400	0.58480	0.00000	0.0000	250
08/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.07920	0.07890	0.37879	0.00000	0.0000	657
08/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00068	0.00063	7.35294	0.00000	0.0000	0
08/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00648	0.00673	3.85802	0.00000	0.0000	0
08/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00007	0.00006	14.28571	0.00000	0.0000	0
08/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01587	0.01616	1.82735	0.00000	0.0000	0
08/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00482	0.00457	5.18672	0.00000	0.0000	0
08/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00062	0.00067	8.06452	0.00000	0.0000	0
08/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08050	0.08010	0.49689	0.00000	0.0000	16,271
08/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00393	0.00374	4.83461	0.00000	0.0000	0
08/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00343	0.00364	6.12245	0.00000	0.0000	0
08/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00139	0.00132	5.03597	0.00000	0.0000	0
08/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.01089	0.01122	3.03030	0.00000	0.0000	0
08/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01076	0.01039	3.43866	0.00000	0.0000	0
08/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00026	0.00029	11.53846	0.00000	0.0000	0
08/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.62910	9.66730	0.39671	9.66300	9.6510	15,797
08/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.13500	0.14400	6.66667	0.00000	0.0000	0
08/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.30600	0.27700	9.47712	0.00000	0.0000	0
08/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.12000	0.12800	6.66667	0.00000	0.0000	0
08/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.34100	0.31100	8.79765	0.00000	0.0000	0
08/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.15100	0.16200	7.28477	0.00000	0.0000	0
08/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.27200	0.24500	9.92647	0.00000	0.0000	0
08/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.74380	9.78050	0.37665	0.00000	0.0000	50,917
08/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.39300	0.41200	4.83461	0.00000	0.0000	0
08/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.29900	0.28200	5.68562	0.00000	0.0000	0
08/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36700	0.38600	5.17711	0.00000	0.0000	0
08/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.32300	0.30600	5.26316	0.00000	0.0000	0
08/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.42000	0.44000	4.76190	0.00000	0.0000	0
08/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.27600	0.26000	5.79710	0.00000	0.0000	0
08/04/2011	€ / R 2011/12/19			Foreign Exchange Future	9.85060	9.88570	0.35632	0.00000	0.0000	350
08/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.47000	0.48700	3.61702	0.00000	0.0000	0
08/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.41900	0.40100	4.29594	0.00000	0.0000	0
08/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.44600	0.46300	3.81166	0.00000	0.0000	0
08/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.44500	0.42700	4.04494	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
08/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.49500	0.51300	3.63636	0.00000	0.0000	0
08/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.39400	0.37700	4.31472	0.00000	0.0000	0
08/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.00690	7.01120	0.06137	0.00000	0.0000	13,468
08/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.37900	0.38300	1.05541	0.00000	0.0000	0
08/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
08/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33600	0.33900	0.89286	0.00000	0.0000	0
08/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
08/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.42400	0.42700	0.70755	0.00000	0.0000	0
08/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
08/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.02220	7.02590	0.05269	0.00000	0.0000	8,820
08/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.44400	0.44700	0.67568	0.00000	0.0000	0
08/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07200	0.07100	1.38889	0.00000	0.0000	0
08/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40600	0.40900	0.73892	0.00000	0.0000	0
08/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08400	0.08300	1.19048	0.00000	0.0000	0
08/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.48400	0.48700	0.61983	0.00000	0.0000	0
08/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
08/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.03930	7.04190	0.03694	0.00000	0.0000	0
08/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.49300	0.49400	0.20284	0.00000	0.0000	0
08/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.10400	0.10200	1.92308	0.00000	0.0000	0
08/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.45700	0.45900	0.43764	0.00000	0.0000	0
08/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.11800	0.11700	0.84746	0.00000	0.0000	0
08/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.52900	0.53100	0.37807	0.00000	0.0000	0
08/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.09000	0.08900	1.11111	0.00000	0.0000	0
08/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.03490	8.03690	0.02489	0.00000	0.0000	0
08/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.29000	1.29200	0.15504	0.00000	0.0000	0
08/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.55500	0.55500	0.00000	0.00000	0.0000	0
08/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.26100	1.26300	0.15860	0.00000	0.0000	0
08/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.57600	0.57600	0.00000	0.00000	0.0000	0
08/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.32000	1.32200	0.15152	0.00000	0.0000	0
08/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.53500	0.53500	0.00000	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.02050	7.00430	0.23075	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.20000	0.18800	6.00000	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08000	0.08400	5.00000	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.16700	0.15500	7.18563	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09700	0.10100	4.12371	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.23600	0.22300	5.50847	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06600	0.06900	4.54545	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.10380	7.08770	0.22664	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.15500	0.15000	3.22581	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.30100	0.31200	3.65449	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.13900	0.13500	2.87770	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.33500	0.34700	3.58209	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.17200	0.16700	2.90698	0.00000	0.0000	0
08/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26800	0.27900	4.10448	0.00000	0.0000	0
08/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.35250	7.36350	0.14961	0.00000	0.0000	900

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
08/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.34100	0.34700	1.75953	0.00000	0.0000	0
08/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	0
08/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.30400	0.31100	2.30263	0.00000	0.0000	0
08/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.10200	0.09800	3.92157	0.00000	0.0000	0
08/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.37800	0.38600	2.11640	0.00000	0.0000	0
08/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.07600	0.07300	3.94737	0.00000	0.0000	0
08/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.46400	7.47470	0.14335	0.00000	0.0000	0
08/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.23100	0.23500	1.73160	0.00000	0.0000	0
08/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.41700	0.41000	1.67866	0.00000	0.0000	0
08/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.21500	0.21900	1.86047	0.00000	0.0000	0
08/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.45100	0.44400	1.55211	0.00000	0.0000	0
08/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.24900	0.25300	1.60643	0.00000	0.0000	0
08/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.38500	0.37800	1.81818	0.00000	0.0000	0
08/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,583.18000	13,575.96000	0.05315	0.00000	0.0000	0
08/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	83.20000	76.00000	8.65385	0.00000	0.0000	0
08/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	83.20000	76.00000	8.65385	0.00000	0.0000	0
08/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
08/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	83.20000	76.00000	8.65385	0.00000	0.0000	0
08/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03300	1.02900	0.38722	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01720	0.01550	9.88372	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03420	0.03650	6.72515	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00680	0.00600	11.76471	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07380	0.07700	4.33604	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04240	0.03930	7.31132	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00940	0.01030	9.57447	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05210	1.04860	0.33267	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02480	0.02390	3.62903	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.07270	0.07530	3.57634	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01530	0.01470	3.92157	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.11320	0.11610	2.56184	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04130	0.03980	3.63196	0.00000	0.0000	0
08/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03920	0.04120	5.10204	0.00000	0.0000	0

Future Open Interest	700,602
Option Open Interest	111,675
Total	812,277