



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 05/05/2011

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
05/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.69190	6.77960	1.31054	6.78000	6.6770	433,887
05/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.76300	0.67800	11.14024	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	800
05/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.81200	0.72600	10.59113	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	7,200
05/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.71400	0.62900	11.90476	0.00000	0.0000	1,000
05/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.11200	0.16400	46.42857	0.00000	0.0000	650
05/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12000	0.08400	30.00000	0.00000	0.0000	300
05/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.52100	0.44200	15.16315	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.01300	0.02200	69.23077	0.00000	0.0000	1,690
05/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.38400	0.31100	19.01042	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.02600	0.04100	57.69231	0.00000	0.0000	6,000
05/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.30900	1.22100	6.72269	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
05/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.10900	1.02200	7.84491	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	1,000
05/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.56900	0.48800	14.23550	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01100	0.01800	63.63636	0.00000	0.0000	1,000
05/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	250
05/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.61700	0.53400	13.45219	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.42900	0.35300	17.71562	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.02100	0.03300	57.14286	0.00000	0.0000	100
05/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.34000	0.27000	20.58824	0.00000	0.0000	3,000
05/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.03200	0.05000	56.25000	0.00000	0.0000	19,330
05/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.66500	0.58200	12.48120	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00700	0.01200	71.42857	0.00000	0.0000	5,500
05/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.29800	0.23200	22.14765	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.04000	0.06200	55.00000	0.00000	0.0000	100
05/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.14000	0.19700	40.71429	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.09800	0.06700	31.63265	0.00000	0.0000	7,450
05/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.06100	0.09200	50.81967	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.21900	0.16200	26.02740	0.00000	0.0000	2,400
05/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.25700	0.19500	24.12451	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
05/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.04900	0.07500	53.06122	0.00000	0.0000	2,650
05/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.24200	0.31300	29.33884	0.00000	0.0000	3,000
05/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.05000	0.03300	34.00000	0.00000	0.0000	100
05/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.18300	0.13100	28.41530	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.07500	0.11100	48.00000	0.00000	0.0000	100
05/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.15000	0.10300	31.33333	0.00000	0.0000	0
05/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.09200	0.13300	44.56522	0.00000	0.0000	175
05/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.78750	6.87710	1.32007	6.86500	6.7788	119,986
05/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.30000	1.21700	6.38462	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.03500	0.04100	17.14286	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.34800	1.26400	6.23145	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.03900	0.04600	17.94872	0.00000	0.0000	3,000
05/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.25200	1.16900	6.62939	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.06300	0.98300	7.52587	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.05000	0.06000	20.00000	0.00000	0.0000	2,800
05/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08900	0.10700	20.22472	0.00000	0.0000	5,000
05/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.70200	0.63000	10.25641	0.00000	0.0000	2,800
05/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.23600	0.28400	20.33898	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.24900	0.20700	16.86747	0.00000	0.0000	10,000
05/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.19900	0.23800	19.59799	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.31200	0.26100	16.34615	0.00000	0.0000	10,000
05/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.74500	0.67200	9.79866	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08200	0.09900	20.73171	0.00000	0.0000	10,000
05/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.87900	0.80300	8.64619	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.06600	0.08000	21.21212	0.00000	0.0000	200
05/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.28600	0.34100	19.23077	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19900	0.16400	17.58794	0.00000	0.0000	5,000
05/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.15700	0.12700	19.10828	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.34400	0.40400	17.44186	0.00000	0.0000	6,060
05/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.45600	0.39500	13.37719	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.14300	0.17200	20.27972	0.00000	0.0000	6,060
05/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.01600	2.92700	2.95093	0.00000	0.0000	0
05/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
05/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.88090	6.97090	1.30797	6.94500	6.8725	15,482
05/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18500	0.21100	14.05405	0.00000	0.0000	0
05/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.65400	0.59000	9.78593	0.00000	0.0000	0
05/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17500	0.19900	13.71429	0.00000	0.0000	0
05/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.69400	0.62800	9.51009	0.00000	0.0000	0
05/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.19600	0.22300	13.77551	0.00000	0.0000	0
05/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.61500	0.55200	10.24390	0.00000	0.0000	0
05/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.26000	0.22500	13.46154	0.00000	0.0000	0
05/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.39100	0.44600	14.06650	0.00000	0.0000	5,925
05/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.98030	7.07110	1.30080	0.00000	0.0000	1,240
05/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.37300	0.41700	11.79625	0.00000	0.0000	0

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05/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.42900	0.38200	10.95571	0.00000	0.0000	0
05/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.35500	0.39500	11.26761	0.00000	0.0000	0
05/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.46100	0.41000	11.06291	0.00000	0.0000	0
05/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.39300	0.44100	12.21374	0.00000	0.0000	0
05/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.39900	0.35600	10.77694	0.00000	0.0000	0
05/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.38700	0.43400	12.14470	0.00000	0.0000	0
05/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.40700	0.36300	10.81081	0.00000	0.0000	1,000
05/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.21690	7.30750	1.25539	0.00000	0.0000	0
05/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.53800	0.58600	8.92193	0.00000	0.0000	0
05/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.52100	0.47900	8.06142	0.00000	0.0000	0
05/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.51900	0.56300	8.47784	0.00000	0.0000	0
05/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.55200	0.50600	8.33333	0.00000	0.0000	0
05/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.56000	0.60900	8.75000	0.00000	0.0000	13,000
05/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.49300	0.45200	8.31643	0.00000	0.0000	0
05/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	8.98240	9.07220	0.99973	0.00000	0.0000	0
05/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.33700	1.38100	3.29095	0.00000	0.0000	0
05/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55500	1.50900	2.95820	0.00000	0.0000	0
05/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.32100	1.36500	3.33081	0.00000	0.0000	0
05/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.58900	1.54300	2.89490	0.00000	0.0000	0
05/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.35200	1.39700	3.32840	0.00000	0.0000	0
05/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.52000	1.47500	2.96053	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.69190	6.77960	1.31054	0.00000	0.0000	284
05/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.02582	0.04085	58.21069	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.38392	0.31125	18.92842	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.02076	0.03316	59.73025	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.42886	0.35356	17.55818	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.03208	0.05022	56.54613	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.34018	0.27062	20.44800	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00705	0.01159	64.39716	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.66515	0.58199	12.50244	0.00000	0.0000	60
05/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.78750	6.87710	1.32007	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.14290	0.17184	20.25192	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.45540	0.39474	13.32016	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.13170	0.15853	20.37206	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.49420	0.43143	12.70134	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.15515	0.18637	20.12246	0.00000	0.0000	0
05/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.41765	0.35927	13.97821	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.05920	11.12060	0.55519	11.13950	11.0170	27,272
05/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.81300	0.75600	7.01107	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.86000	0.80200	6.74419	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.76600	0.70900	7.44125	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.38500	0.43300	12.46753	0.00000	0.0000	0

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05/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.07600	0.06200	18.42105	0.00000	0.0000	10
05/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.45700	0.40800	10.72210	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.06600	0.07900	19.69697	0.00000	0.0000	10
05/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.05000	0.06000	20.00000	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.54100	0.48900	9.61183	0.00000	0.0000	100
05/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
05/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.90800	0.84900	6.49780	0.00000	0.0000	100
05/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.20110	11.26420	0.56334	0.00000	0.0000	29,935
05/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.27200	0.30200	11.02941	0.00000	0.0000	0
05/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.57100	0.53800	5.77933	0.00000	0.0000	0
05/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.25700	0.28600	11.28405	0.00000	0.0000	0
05/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.60600	0.57200	5.61056	0.00000	0.0000	0
05/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.28800	0.32000	11.11111	0.00000	0.0000	0
05/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.53700	0.50600	5.77281	0.00000	0.0000	0
05/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.23000	0.25600	11.30435	0.00000	0.0000	3,455
05/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.67900	0.64200	5.44919	0.00000	0.0000	100
05/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.13900	0.15600	12.23022	0.00000	0.0000	0
05/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.03800	0.99200	4.43160	0.00000	0.0000	200
05/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.28500	0.26800	5.96491	0.00000	0.0000	0
05/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.48600	0.53200	9.46502	0.00000	0.0000	3,455
05/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.33750	11.39970	0.54862	11.41000	11.4100	993
05/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.39700	0.42600	7.30479	0.00000	0.0000	0
05/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.71000	0.67600	4.78873	0.00000	0.0000	0
05/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.38100	0.40900	7.34908	0.00000	0.0000	0
05/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74400	0.70900	4.70430	0.00000	0.0000	0
05/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.41300	0.44300	7.26392	0.00000	0.0000	0
05/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.67600	0.64300	4.88166	0.00000	0.0000	0
05/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.25600	0.27600	7.81250	0.00000	0.0000	0
05/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.11900	1.07600	3.84272	0.00000	0.0000	250
05/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08300	0.08480	2.16867	0.00000	0.0000	647
05/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00116	0.00182	56.89655	0.00000	0.0000	0
05/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00316	0.00202	36.07595	0.00000	0.0000	0
05/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00008	0.00015	87.50000	0.00000	0.0000	0
05/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01208	0.01035	14.32119	0.00000	0.0000	0
05/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00808	0.00983	21.65842	0.00000	0.0000	0
05/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00008	0.00003	62.50000	0.00000	0.0000	0
05/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08420	0.08610	2.25653	0.00000	0.0000	16,271
05/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00577	0.00713	23.57019	0.00000	0.0000	0
05/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00157	0.00103	34.39490	0.00000	0.0000	0
05/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00190	0.00241	26.84211	0.00000	0.0000	0
05/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00770	0.00631	18.05195	0.00000	0.0000	0
05/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01427	0.01616	13.24457	0.00000	0.0000	0
05/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00007	0.00006	14.28571	0.00000	0.0000	0
05/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.94640	9.90150	0.45142	10.00000	9.9955	17,405
05/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.24100	0.21000	12.86307	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
05/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.09500	0.10900	14.73684	0.00000	0.0000	0
05/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.20800	0.17900	13.94231	0.00000	0.0000	0
05/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.11200	0.12800	14.28571	0.00000	0.0000	0
05/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.27600	0.24300	11.95652	0.00000	0.0000	0
05/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.08000	0.09200	15.00000	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.05530	10.01350	0.41570	10.04490	10.0447	51,177
05/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.55800	0.53200	4.65950	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.15300	0.16900	10.45752	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.52400	0.49900	4.77099	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.16900	0.18600	10.05917	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.59300	0.56600	4.55312	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13800	0.15300	10.86957	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.20600	0.22500	9.22330	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.46100	0.43800	4.98915	0.00000	0.0000	3,590
05/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.55200	0.58700	6.34058	0.00000	0.0000	0
05/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.20700	0.20000	3.38164	0.00000	0.0000	3,590
05/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.15670	10.11550	0.40564	0.00000	0.0000	2,000
05/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.62500	0.60200	3.68000	0.00000	0.0000	0
05/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.26800	0.28700	7.08955	0.00000	0.0000	0
05/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.59600	0.57300	3.85906	0.00000	0.0000	0
05/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.28900	0.30800	6.57439	0.00000	0.0000	0
05/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.65600	0.63200	3.65854	0.00000	0.0000	0
05/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.24900	0.26700	7.22892	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.18970	7.19280	0.04312	7.14000	7.1200	12,751
05/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.54200	0.54500	0.55351	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.49300	0.49600	0.60852	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.59100	0.59400	0.50761	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.20080	7.20430	0.04861	0.00000	0.0000	8,820
05/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.58400	0.58600	0.34247	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.54000	0.54300	0.55556	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62800	0.63100	0.47771	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.21330	7.21600	0.03743	7.17000	7.1700	200
05/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.63500	0.63700	0.31496	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.07200	0.07100	1.38889	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.59600	0.58200	2.34899	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.08300	0.06600	20.48193	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.67500	0.67700	0.29630	0.00000	0.0000	0
05/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
05/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.15890	8.14480	0.17282	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
05/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.34200	1.33100	0.81967	0.00000	0.0000	0
05/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48300	0.48600	0.62112	0.00000	0.0000	0
05/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.31500	1.30400	0.83650	0.00000	0.0000	0
05/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50600	0.50900	0.59289	0.00000	0.0000	0
05/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.37000	1.35900	0.80292	0.00000	0.0000	0
05/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46100	0.46400	0.65076	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.98270	7.00900	0.37665	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.14600	0.16600	13.69863	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06300	0.05700	9.52381	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.11300	0.13200	16.81416	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08000	0.07300	8.75000	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.18200	0.20300	11.53846	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.06440	7.09200	0.39069	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.12900	0.14000	8.52713	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.31500	0.29800	5.39683	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.11500	0.12500	8.69565	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.35100	0.33300	5.12821	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.14500	0.15700	8.27586	0.00000	0.0000	0
05/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.28100	0.26500	5.69395	0.00000	0.0000	0
05/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.79610	7.81550	0.24884	0.00000	0.0000	900
05/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.70300	0.72200	2.70270	0.00000	0.0000	0
05/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.65500	0.67400	2.90076	0.00000	0.0000	0
05/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.75200	0.77100	2.52660	0.00000	0.0000	0
05/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.91040	7.93110	0.26168	7.98700	7.9870	50
05/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.42700	0.44000	3.04450	0.00000	0.0000	0
05/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.16700	0.15900	4.79042	0.00000	0.0000	0
05/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.39600	0.41000	3.53535	0.00000	0.0000	0
05/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.18600	0.17900	3.76344	0.00000	0.0000	0
05/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.45800	0.47200	3.05677	0.00000	0.0000	0
05/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.14800	0.14100	4.72973	0.00000	0.0000	0
05/05/2011	RAIN 2011/06/13			Foreign Exchange Future	13,838.53000	13,919.94000	0.58829	0.00000	0.0000	0
05/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	338.50000	419.90000	24.04727	0.00000	0.0000	0
05/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	338.50000	419.90000	24.04727	0.00000	0.0000	0
05/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	338.50000	420.00000	24.07681	0.00000	0.0000	0
05/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03240	1.04570	1.28826	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01060	0.01580	49.05660	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02820	0.02010	28.72340	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00270	0.00420	55.55556	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
05/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07030	0.05850	16.78521	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.03700	0.04820	30.27027	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00460	0.00250	45.65217	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05200	1.06550	1.28327	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02120	0.02550	20.28302	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06920	0.06000	13.29480	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01230	0.01500	21.95122	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.11030	0.09950	9.79148	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03740	0.04440	18.71658	0.00000	0.0000	0
05/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03540	0.02890	18.36158	0.00000	0.0000	0

Future Open Interest

739,300

Option Open Interest

160,060

Total

899,360