



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 05/04/2011

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
05/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.76420	6.79560	0.46421	6.82280	6.7865	409,803
05/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.70700	0.67600	4.38472	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	800
05/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.75400	0.72300	4.11141	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	7,200
05/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.66100	0.63000	4.68986	0.00000	0.0000	1,000
05/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.19600	0.21300	8.67347	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13200	0.11700	11.36364	0.00000	0.0000	300
05/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.48100	0.45100	6.23701	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	1,790
05/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.35700	0.32900	7.84314	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.07100	0.07500	5.63380	0.00000	0.0000	6,000
05/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.24000	1.20800	2.58065	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	500
05/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.04400	1.01200	3.06513	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	1,000
05/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.52500	0.49500	5.71429	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	1,000
05/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	250
05/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.56900	0.53900	5.27241	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.39700	0.36900	7.05290	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.06100	0.06500	6.55738	0.00000	0.0000	650
05/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.31800	0.29100	8.49057	0.00000	0.0000	3,000
05/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.08200	0.08700	6.09756	0.00000	0.0000	19,330
05/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.61500	0.58400	5.04065	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	5,500
05/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.28100	0.25500	9.25267	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.09500	0.10100	6.31579	0.00000	0.0000	100
05/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.22600	0.24500	8.40708	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.11200	0.09900	11.60714	0.00000	0.0000	7,200
05/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.12700	0.13600	7.08661	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.21300	0.19000	10.79812	0.00000	0.0000	2,400
05/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.24600	0.22100	10.16260	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
05/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.11000	0.11700	6.36364	0.00000	0.0000	2,650
05/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.33100	0.35400	6.94864	0.00000	0.0000	0
05/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.06700	0.05800	13.43284	0.00000	0.0000	100
05/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.86330	6.89550	0.46916	6.90500	6.8894	109,099
05/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05700	0.05800	1.75439	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.24400	1.21300	2.49196	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.05400	0.05500	1.85185	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.29100	1.26000	2.40124	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.06000	0.06200	3.33333	0.00000	0.0000	3,000
05/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.19700	1.16700	2.50627	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.01200	0.98300	2.86561	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07500	0.07800	4.00000	0.00000	0.0000	2,800
05/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.12600	0.13100	3.96825	0.00000	0.0000	5,000
05/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.66300	0.63600	4.07240	0.00000	0.0000	2,800
05/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.30200	0.31900	5.62914	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.23900	0.22400	6.27615	0.00000	0.0000	10,000
05/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.25700	0.26800	4.28016	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.29400	0.27300	7.14286	0.00000	0.0000	10,000
05/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.70500	0.67700	3.97163	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.11800	0.12200	3.38983	0.00000	0.0000	10,000
05/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.83400	0.80500	3.47722	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09700	0.10000	3.09278	0.00000	0.0000	200
05/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.35700	0.37600	5.32213	0.00000	0.0000	0
05/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19400	0.18100	6.70103	0.00000	0.0000	5,000
05/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.95950	6.99250	0.47417	7.01010	6.9950	8,544
05/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.22600	0.23400	3.53982	0.00000	0.0000	0
05/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.61700	0.59200	4.05186	0.00000	0.0000	0
05/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.21400	0.22200	3.73832	0.00000	0.0000	0
05/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.65500	0.63000	3.81679	0.00000	0.0000	0
05/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.23900	0.24700	3.34728	0.00000	0.0000	0
05/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.58000	0.55500	4.31034	0.00000	0.0000	0
05/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.06410	7.09670	0.46149	0.00000	0.0000	638
05/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.43300	0.44700	3.23326	0.00000	0.0000	0
05/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.40500	0.38600	4.69136	0.00000	0.0000	0
05/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.41300	0.42400	2.66344	0.00000	0.0000	0
05/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.43500	0.41300	5.05747	0.00000	0.0000	0
05/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.45700	0.47100	3.06346	0.00000	0.0000	0
05/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.37900	0.36000	5.01319	0.00000	0.0000	0
05/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.45000	0.46400	3.11111	0.00000	0.0000	0
05/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.38600	0.36700	4.92228	0.00000	0.0000	1,000
05/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.02350	9.05580	0.35795	0.00000	0.0000	0
05/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.37300	1.35000	1.67516	0.00000	0.0000	0
05/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55000	1.49400	3.61290	0.00000	0.0000	0
05/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.35700	1.33400	1.69492	0.00000	0.0000	0
05/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.58400	1.52800	3.53535	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
05/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.38900	1.36600	1.65587	0.00000	0.0000	0
05/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.51600	1.46000	3.69393	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.76420	6.79560	0.46421	0.00000	0.0000	280
05/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.07083	0.07511	6.04264	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.35663	0.32951	7.60452	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.06098	0.06451	5.78878	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.39678	0.36891	7.02404	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.08218	0.08733	6.26673	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.31798	0.29173	8.25524	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.02859	0.02983	4.33718	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.61439	0.58423	4.90893	0.00000	0.0000	60
05/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.86330	6.89550	0.46916	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.19184	0.19978	4.13887	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.42854	0.40428	5.66108	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.17852	0.18581	4.08358	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.46522	0.44031	5.35446	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.20627	0.21491	4.18868	0.00000	0.0000	0
05/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.39297	0.36941	5.99537	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13			Foreign Exchange Future	10.90570	11.04580	1.28465	11.03500	10.9958	26,963
05/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.03700	0.05000	35.13514	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.98100	0.85400	12.94597	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03400	0.04500	32.35294	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.02800	0.89900	12.54864	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04100	0.05500	34.14634	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.93500	0.80900	13.47594	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.32700	0.41800	27.82875	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.17100	0.12200	28.65497	0.00000	0.0000	10
05/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.62800	0.51500	17.99363	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.08400	0.11100	32.14286	0.00000	0.0000	10
05/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.06800	0.09100	33.82353	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.71200	0.59500	16.43258	0.00000	0.0000	100
05/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03000	0.04100	36.66667	0.00000	0.0000	0
05/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	1.07400	0.94500	12.01117	0.00000	0.0000	100
05/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.04440	11.18610	1.28300	0.00000	0.0000	29,955
05/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.26200	0.30800	17.55725	0.00000	0.0000	0
05/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.71800	0.62200	13.37047	0.00000	0.0000	0
05/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.24900	0.29300	17.67068	0.00000	0.0000	0
05/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.75500	0.65700	12.98013	0.00000	0.0000	0
05/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.27600	0.32400	17.39130	0.00000	0.0000	0
05/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.68200	0.58800	13.78299	0.00000	0.0000	0
05/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.22500	0.26500	17.77778	0.00000	0.0000	0
05/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.83100	0.72900	12.27437	0.00000	0.0000	100
05/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.14300	0.17000	18.88112	0.00000	0.0000	0
05/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.19900	1.08400	9.59133	0.00000	0.0000	200
05/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.17510	11.31840	1.28232	0.00000	0.0000	456

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05/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.38200	0.43300	13.35079	0.00000	0.0000	0
05/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.85700	0.76500	10.73512	0.00000	0.0000	0
05/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.36800	0.41700	13.31522	0.00000	0.0000	0
05/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.89300	0.79900	10.52632	0.00000	0.0000	0
05/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.39700	0.44900	13.09824	0.00000	0.0000	0
05/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.82200	0.73100	11.07056	0.00000	0.0000	0
05/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.25300	0.28900	14.22925	0.00000	0.0000	0
05/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.27800	1.17100	8.37246	0.00000	0.0000	250
05/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08060	0.08040	0.24814	0.00000	0.0000	647
05/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00103	0.00094	8.73786	0.00000	0.0000	0
05/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00543	0.00554	2.02578	0.00000	0.0000	0
05/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00016	0.00013	18.75000	0.00000	0.0000	0
05/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01456	0.01473	1.16758	0.00000	0.0000	0
05/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00604	0.00584	3.31126	0.00000	0.0000	0
05/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00044	0.00044	0.00000	0.00000	0.0000	0
05/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08190	0.08170	0.24420	0.00000	0.0000	16,271
05/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00467	0.00455	2.56959	0.00000	0.0000	0
05/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00277	0.00285	2.88809	0.00000	0.0000	0
05/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00171	0.00166	2.92398	0.00000	0.0000	0
05/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00981	0.00996	1.52905	0.00000	0.0000	0
05/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01208	0.01188	1.65563	0.00000	0.0000	0
05/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00018	0.00018	0.00000	0.00000	0.0000	0
05/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.61350	9.63550	0.22884	9.65300	9.6246	15,746
05/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.13900	0.13800	0.71942	0.00000	0.0000	0
05/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.32600	0.30300	7.05521	0.00000	0.0000	0
05/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.12500	0.12300	1.60000	0.00000	0.0000	0
05/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36200	0.33800	6.62983	0.00000	0.0000	0
05/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.15500	0.15500	0.00000	0.00000	0.0000	0
05/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.29200	0.27000	7.53425	0.00000	0.0000	0
05/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.72960	9.75200	0.23023	0.00000	0.0000	50,917
05/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.38600	0.39700	2.84974	0.00000	0.0000	0
05/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.30600	0.29500	3.59477	0.00000	0.0000	0
05/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36100	0.37000	2.49307	0.00000	0.0000	0
05/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.33100	0.31800	3.92749	0.00000	0.0000	0
05/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.41300	0.42400	2.66344	0.00000	0.0000	0
05/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.28300	0.27200	3.88693	0.00000	0.0000	0
05/04/2011	€ / R 2011/12/19			Foreign Exchange Future	9.83720	9.86000	0.23177	0.00000	0.0000	300
05/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.46800	0.47500	1.49573	0.00000	0.0000	0
05/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.43100	0.41500	3.71230	0.00000	0.0000	0
05/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.44400	0.45100	1.57658	0.00000	0.0000	0
05/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.45700	0.44100	3.50109	0.00000	0.0000	0
05/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.49200	0.50000	1.62602	0.00000	0.0000	0
05/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.40500	0.39000	3.70370	0.00000	0.0000	0
05/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	6.93910	6.96820	0.41936	0.00000	0.0000	13,275
05/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.32400	0.34500	6.48148	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
05/04/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.28300	0.30300	7.06714	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04400	0.03500	20.45455	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.36600	0.38900	6.28415	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.95510	6.98450	0.42271	0.00000	0.0000	8,570
05/04/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.39400	0.41600	5.58376	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.08900	0.08200	7.86517	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.35800	0.37900	5.86592	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10300	0.09500	7.76699	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.43100	0.45400	5.33643	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	6.97310	7.00330	0.43309	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.44600	0.46700	4.70852	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.12300	0.11400	7.31707	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.41200	0.43300	5.09709	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.13900	0.13000	6.47482	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.48000	0.50200	4.58333	0.00000	0.0000	0
05/04/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.10700	0.09900	7.47664	0.00000	0.0000	0
05/04/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.94020	7.99660	0.71031	0.00000	0.0000	0
05/04/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.22400	1.26200	3.10458	0.00000	0.0000	0
05/04/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.58400	0.56500	3.25342	0.00000	0.0000	0
05/04/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.19600	1.23400	3.17726	0.00000	0.0000	0
05/04/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.60600	0.58700	3.13531	0.00000	0.0000	0
05/04/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.25300	1.29200	3.11253	0.00000	0.0000	0
05/04/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.56300	0.54500	3.19716	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.98100	7.03220	0.73342	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.18200	0.21400	17.58242	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.10100	0.08200	18.81188	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.15200	0.18100	19.07895	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.12100	0.09900	18.18182	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.21500	0.25000	16.27907	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.08400	0.06800	19.04762	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.06470	7.11690	0.73888	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.14300	0.15900	11.18881	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.32800	0.29200	10.97561	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.12900	0.14300	10.85271	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.36400	0.32600	10.43956	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.15900	0.17700	11.32075	0.00000	0.0000	0
05/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.29400	0.26000	11.56463	0.00000	0.0000	0
05/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.35900	7.36060	0.02174	0.00000	0.0000	900
05/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.35400	0.35200	0.56497	0.00000	0.0000	0
05/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.09500	0.09100	4.21053	0.00000	0.0000	0
05/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.31800	0.31600	0.62893	0.00000	0.0000	0
05/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.10900	0.10500	3.66972	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
05/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.39100	0.38900	0.51151	0.00000	0.0000	0
05/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	0
05/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.47160	7.47350	0.02543	0.00000	0.0000	0
05/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.23900	0.23800	0.41841	0.00000	0.0000	0
05/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.41700	0.41500	0.47962	0.00000	0.0000	0
05/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.22200	0.22100	0.45045	0.00000	0.0000	0
05/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.45000	0.44800	0.44444	0.00000	0.0000	0
05/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.25700	0.25600	0.38911	0.00000	0.0000	0
05/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.38500	0.38300	0.51948	0.00000	0.0000	0
05/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,612.73000	13,658.86000	0.33887	0.00000	0.0000	0
05/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	112.70000	158.90000	40.99379	0.00000	0.0000	0
05/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	112.70000	158.90000	40.99379	0.00000	0.0000	0
05/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
05/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	112.70000	158.90000	40.99379	0.00000	0.0000	0
05/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03760	1.04210	0.43369	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01990	0.02110	6.03015	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03230	0.02900	10.21672	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00830	0.00860	3.61446	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07070	0.06650	5.94059	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04650	0.04950	6.45161	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00890	0.00740	16.85393	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05640	1.06100	0.43544	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02670	0.02790	4.49438	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.07030	0.06690	4.83642	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01660	0.01730	4.21687	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.11020	0.10630	3.53902	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0
05/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03760	0.03500	6.91489	0.00000	0.0000	0

Future Open Interest

692,364

Option Open Interest

111,400

Total

803,764