



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 06/05/2011

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
06/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.77960	6.71010	1.02513	6.80000	6.7010	430,015
06/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.67800	0.74600	10.02950	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	800
06/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.72600	0.79500	9.50413	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	7,200
06/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.62900	0.69700	10.81081	0.00000	0.0000	1,000
06/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.16400	0.12400	24.39024	0.00000	0.0000	650
06/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08400	0.11400	35.71429	0.00000	0.0000	300
06/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.44200	0.50600	14.47964	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	1,690
06/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.31100	0.37000	18.97106	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.04100	0.03000	26.82927	0.00000	0.0000	6,000
06/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.22100	1.29100	5.73301	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
06/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.02200	1.09100	6.75147	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
06/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.48800	0.55300	13.31967	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	1,000
06/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	250
06/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.53400	0.60000	12.35955	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.35300	0.41400	17.28045	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.03300	0.02400	27.27273	0.00000	0.0000	100
06/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.27000	0.32700	21.11111	0.00000	0.0000	3,000
06/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.05000	0.03700	26.00000	0.00000	0.0000	22,330
06/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.58200	0.64900	11.51203	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	5,500
06/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.23200	0.28600	23.27586	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.06200	0.04600	25.80645	0.00000	0.0000	100
06/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.19700	0.15300	22.33503	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06700	0.09300	38.80597	0.00000	0.0000	7,450
06/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.09200	0.06900	25.00000	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.16200	0.20900	29.01235	0.00000	0.0000	2,400
06/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.19500	0.24600	26.15385	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
06/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.07500	0.05600	25.33333	0.00000	0.0000	2,650
06/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.31300	0.25800	17.57188	0.00000	0.0000	3,000
06/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.03300	0.04800	45.45455	0.00000	0.0000	100
06/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.13100	0.17400	32.82443	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.11100	0.08400	24.32432	0.00000	0.0000	100
06/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.10300	0.14200	37.86408	0.00000	0.0000	0
06/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.13300	0.10200	23.30827	0.00000	0.0000	175
06/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.87710	6.80600	1.03387	6.88000	6.8185	120,099
06/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.21700	1.28300	5.42317	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.26400	1.33000	5.22152	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	3,000
06/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16900	1.23500	5.64585	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.98300	1.04700	6.51068	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.06000	0.05300	11.66667	0.00000	0.0000	2,800
06/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.10700	0.09300	13.08411	0.00000	0.0000	5,000
06/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.63000	0.68700	9.04762	0.00000	0.0000	2,800
06/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.28400	0.24600	13.38028	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.20700	0.24000	15.94203	0.00000	0.0000	10,000
06/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.23800	0.20800	12.60504	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.26100	0.30200	15.70881	0.00000	0.0000	10,000
06/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.67200	0.73100	8.77976	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09900	0.08700	12.12121	0.00000	0.0000	10,000
06/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.80300	0.86400	7.59651	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.08000	0.07000	12.50000	0.00000	0.0000	200
06/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34100	0.29800	12.60997	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.16400	0.19200	17.07317	0.00000	0.0000	5,000
06/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.12700	0.15000	18.11024	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40400	0.35600	11.88119	0.00000	0.0000	6,060
06/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.39500	0.44400	12.40506	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.17200	0.15000	12.79070	0.00000	0.0000	6,060
06/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.92700	2.99700	2.39153	0.00000	0.0000	0
06/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
06/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.97090	6.89850	1.03860	6.94040	6.9110	15,482
06/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.21100	0.19100	9.47867	0.00000	0.0000	0
06/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59000	0.64300	8.98305	0.00000	0.0000	0
06/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.19900	0.18100	9.04523	0.00000	0.0000	0
06/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.62800	0.68300	8.75796	0.00000	0.0000	0
06/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22300	0.20300	8.96861	0.00000	0.0000	0
06/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55200	0.60500	9.60145	0.00000	0.0000	0
06/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.22500	0.25400	12.88889	0.00000	0.0000	0
06/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.44600	0.40200	9.86547	0.00000	0.0000	5,925
06/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.07110	6.99560	1.06773	0.00000	0.0000	1,240
06/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.41700	0.38000	8.87290	0.00000	0.0000	0

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06/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.38200	0.42000	9.94764	0.00000	0.0000	0
06/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.39500	0.36200	8.35443	0.00000	0.0000	0
06/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.41000	0.45200	10.24390	0.00000	0.0000	0
06/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44100	0.40000	9.29705	0.00000	0.0000	0
06/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.35600	0.39000	9.55056	0.00000	0.0000	0
06/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43400	0.39400	9.21659	0.00000	0.0000	0
06/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.36300	0.39800	9.64187	0.00000	0.0000	1,000
06/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.30750	7.23050	1.05371	0.00000	0.0000	0
06/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.58600	0.54800	6.48464	0.00000	0.0000	0
06/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47900	0.51800	8.14196	0.00000	0.0000	0
06/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.56300	0.52700	6.39432	0.00000	0.0000	0
06/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50600	0.54700	8.10277	0.00000	0.0000	0
06/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.60900	0.57000	6.40394	0.00000	0.0000	13,000
06/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.45200	0.49000	8.40708	0.00000	0.0000	0
06/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.07220	9.00400	0.75175	0.00000	0.0000	0
06/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.38100	1.35600	1.81028	0.00000	0.0000	0
06/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50900	1.55200	2.84957	0.00000	0.0000	0
06/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.36500	1.34000	1.83150	0.00000	0.0000	0
06/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54300	1.58600	2.78678	0.00000	0.0000	0
06/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.39700	1.37100	1.86113	0.00000	0.0000	0
06/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47500	1.51700	2.84746	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.77960	6.71010	1.02513	0.00000	0.0000	284
06/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.04085	0.03021	26.04651	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.31125	0.37011	18.91084	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.03316	0.02445	26.26659	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.35356	0.41435	17.19369	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.05022	0.03728	25.76663	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.27062	0.32718	20.90016	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01159	0.00852	26.48835	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.58199	0.64842	11.41429	0.00000	0.0000	60
06/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.87710	6.80600	1.03387	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.17184	0.14999	12.71532	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.39474	0.44399	12.47657	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.15853	0.13832	12.74838	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.43143	0.48232	11.79566	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.18637	0.16275	12.67371	0.00000	0.0000	0
06/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.35927	0.40675	13.21569	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.12060	11.01570	0.94329	11.02450	11.0245	27,772
06/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.75600	0.85500	13.09524	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.80200	0.90200	12.46883	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.70900	0.80800	13.96333	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.43300	0.35500	18.01386	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
06/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06200	0.08900	43.54839	0.00000	0.0000	10
06/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.40800	0.49600	21.56863	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.07900	0.06200	21.51899	0.00000	0.0000	10
06/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.06000	0.04700	21.66667	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.48900	0.58100	18.81391	0.00000	0.0000	100
06/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
06/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.84900	0.95000	11.89635	0.00000	0.0000	100
06/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.26420	11.15710	0.95080	0.00000	0.0000	29,935
06/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.30200	0.26600	11.92053	0.00000	0.0000	0
06/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.53800	0.60900	13.19703	0.00000	0.0000	0
06/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.28600	0.25200	11.88811	0.00000	0.0000	0
06/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.57200	0.64500	12.76224	0.00000	0.0000	0
06/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.32000	0.28200	11.87500	0.00000	0.0000	0
06/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.50600	0.57500	13.63636	0.00000	0.0000	0
06/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.25600	0.22600	11.71875	0.00000	0.0000	3,455
06/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.64200	0.71900	11.99377	0.00000	0.0000	100
06/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15600	0.13700	12.17949	0.00000	0.0000	0
06/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.99200	1.08000	8.87097	0.00000	0.0000	200
06/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.26800	0.31200	16.41791	0.00000	0.0000	0
06/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.53200	0.46900	11.84211	0.00000	0.0000	3,455
06/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.39970	11.29080	0.95529	0.00000	0.0000	993
06/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.42600	0.38400	9.85915	0.00000	0.0000	0
06/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.67600	0.74300	9.91124	0.00000	0.0000	0
06/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.40900	0.36900	9.77995	0.00000	0.0000	0
06/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.70900	0.77800	9.73202	0.00000	0.0000	0
06/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.44300	0.40000	9.70655	0.00000	0.0000	0
06/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.64300	0.70900	10.26439	0.00000	0.0000	0
06/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.27600	0.24800	10.14493	0.00000	0.0000	0
06/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.07600	1.15700	7.52788	0.00000	0.0000	250
06/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08480	0.08320	1.88679	0.00000	0.0000	647
06/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00182	0.00118	35.16484	0.00000	0.0000	0
06/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00202	0.00298	47.52475	0.00000	0.0000	0
06/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00015	0.00007	53.33333	0.00000	0.0000	0
06/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01035	0.01187	14.68599	0.00000	0.0000	0
06/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00983	0.00827	15.86979	0.00000	0.0000	0
06/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00003	0.00007	133.33333	0.00000	0.0000	0
06/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08610	0.08450	1.85830	0.00000	0.0000	16,271
06/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00713	0.00596	16.40954	0.00000	0.0000	0
06/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00103	0.00146	41.74757	0.00000	0.0000	0
06/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00241	0.00197	18.25726	0.00000	0.0000	0
06/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00631	0.00747	18.38352	0.00000	0.0000	0
06/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01616	0.01457	9.83911	0.00000	0.0000	0
06/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00007	16.66667	0.00000	0.0000	0
06/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.90150	9.72640	1.76842	9.83400	9.7500	17,454
06/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.21000	0.12000	42.85714	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
06/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.10900	0.19400	77.98165	0.00000	0.0000	0
06/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.17900	0.10300	42.45810	0.00000	0.0000	0
06/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.12800	0.22700	77.34375	0.00000	0.0000	0
06/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.24300	0.13900	42.79835	0.00000	0.0000	0
06/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.09200	0.16300	77.17391	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19			Foreign Exchange Future	10.01350	9.83430	1.78958	9.89000	9.8900	51,177
06/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.53200	0.41600	21.80451	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16900	0.23200	37.27811	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.49900	0.38800	22.24449	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18600	0.25400	36.55914	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.56600	0.44600	21.20141	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15300	0.21200	38.56209	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.22500	0.30100	33.77778	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.43800	0.33500	23.51598	0.00000	0.0000	3,590
06/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.58700	0.72100	22.82794	0.00000	0.0000	0
06/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.20000	0.15500	22.50000	0.00000	0.0000	3,590
06/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.11550	9.93390	1.79526	0.00000	0.0000	2,000
06/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.60200	0.49400	17.94020	0.00000	0.0000	0
06/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28700	0.36000	25.43554	0.00000	0.0000	0
06/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.57300	0.46900	18.15009	0.00000	0.0000	0
06/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30800	0.38500	25.00000	0.00000	0.0000	0
06/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.63200	0.52100	17.56329	0.00000	0.0000	0
06/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26700	0.33700	26.21723	0.00000	0.0000	0
06/05/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.19280	7.19910	0.08759	7.22000	7.2200	12,738
06/05/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.54500	0.55100	1.10092	0.00000	0.0000	0
06/05/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/05/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.49600	0.50200	1.20968	0.00000	0.0000	0
06/05/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
06/05/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.59400	0.60000	1.01010	0.00000	0.0000	0
06/05/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/05/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.20430	7.20830	0.05552	0.00000	0.0000	8,920
06/05/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.58600	0.59000	0.68259	0.00000	0.0000	0
06/05/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
06/05/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.54300	0.54600	0.55249	0.00000	0.0000	0
06/05/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
06/05/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.63100	0.63400	0.47544	0.00000	0.0000	0
06/05/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
06/05/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.21600	7.21690	0.01247	0.00000	0.0000	200
06/05/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.63700	0.63700	0.00000	0.00000	0.0000	0
06/05/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.07100	0.07000	1.40845	0.00000	0.0000	0
06/05/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.58200	0.59800	2.74914	0.00000	0.0000	0
06/05/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06600	0.08100	22.72727	0.00000	0.0000	0
06/05/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.67700	0.67700	0.00000	0.00000	0.0000	0
06/05/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	0
06/05/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.14480	8.13860	0.07612	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
06/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.33100	1.32700	0.30053	0.00000	0.0000	0
06/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48600	0.48800	0.41152	0.00000	0.0000	0
06/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.30400	1.30000	0.30675	0.00000	0.0000	0
06/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50900	0.51100	0.39293	0.00000	0.0000	0
06/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.35900	1.35500	0.29433	0.00000	0.0000	0
06/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46400	0.46600	0.43103	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.00900	6.97930	0.42374	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.16600	0.14200	14.45783	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.13200	0.11000	16.66667	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07300	0.08100	10.95890	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.20300	0.17800	12.31527	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.09200	7.06080	0.43993	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.14000	0.12900	7.85714	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.29800	0.31800	6.71141	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.12500	0.11500	8.00000	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.33300	0.35400	6.30631	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.15700	0.14500	7.64331	0.00000	0.0000	0
06/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26500	0.28400	7.16981	0.00000	0.0000	0
06/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.81550	7.67750	1.76572	0.00000	0.0000	900
06/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.72200	0.59000	18.28255	0.00000	0.0000	0
06/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00700	0.01300	85.71429	0.00000	0.0000	0
06/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.67400	0.54300	19.43620	0.00000	0.0000	0
06/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00900	0.01600	77.77778	0.00000	0.0000	0
06/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.77100	0.63700	17.38003	0.00000	0.0000	0
06/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00600	0.01000	66.66667	0.00000	0.0000	0
06/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.93110	7.79050	1.77277	0.00000	0.0000	50
06/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.44000	0.35500	19.31818	0.00000	0.0000	0
06/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.15900	0.21500	35.22013	0.00000	0.0000	0
06/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.41000	0.32800	20.00000	0.00000	0.0000	0
06/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.17900	0.23800	32.96089	0.00000	0.0000	0
06/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.47200	0.38300	18.85593	0.00000	0.0000	0
06/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.14100	0.19300	36.87943	0.00000	0.0000	0
06/05/2011	RAIN 2011/06/13			Foreign Exchange Future	13,919.94000	13,718.54000	1.44685	0.00000	0.0000	0
06/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	419.90000	218.50000	47.96380	0.00000	0.0000	0
06/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	419.90000	218.50000	47.96380	0.00000	0.0000	0
06/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	420.00000	218.60000	47.95238	0.00000	0.0000	0
06/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04570	1.03470	1.05193	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01580	0.01180	25.31646	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02010	0.02710	34.82587	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00420	0.00300	28.57143	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
06/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05850	0.06830	16.75214	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04820	0.03910	18.87967	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00250	0.00440	76.00000	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06550	1.05390	1.08869	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02550	0.02200	13.72549	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06000	0.06810	13.50000	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01500	0.01280	14.66667	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09950	0.10890	9.44724	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04440	0.03870	12.83784	0.00000	0.0000	0
06/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02890	0.03480	20.41522	0.00000	0.0000	0

Future Open Interest

736,177

Option Open Interest

163,060

Total

899,237