



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/06/2011

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
01/06/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.84150	6.80600	0.51889	6.81800	6.7870	349,970
01/06/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.61000	0.64500	5.73770	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	800
01/06/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.66000	0.69400	5.15152	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	7,200
01/06/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.56100	0.59500	6.06061	0.00000	0.0000	1,000
01/06/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.16900	0.13800	18.34320	0.00000	0.0000	450
01/06/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	300
01/06/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.36600	0.39800	8.74317	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	1,690
01/06/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.22800	0.25700	12.71930	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	6,000
01/06/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.15900	1.19400	3.01984	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
01/06/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.95900	0.99400	3.64964	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
01/06/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.41400	0.44700	7.97101	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	1,000
01/06/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	250
01/06/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.46200	0.49600	7.35931	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.27300	0.30300	10.98901	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	100
01/06/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.18600	0.21200	13.97849	0.00000	0.0000	3,000
01/06/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	24,880
01/06/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.51100	0.54500	6.65362	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	5,700
01/06/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.14600	0.17000	16.43836	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.03700	0.02600	29.72973	0.00000	0.0000	100
01/06/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.21000	0.17700	15.71429	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	7,450
01/06/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.07000	0.05300	24.28571	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.07900	0.09700	22.78481	0.00000	0.0000	2,400
01/06/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.11100	0.13100	18.01802	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
01/06/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.05200	0.03700	28.84615	0.00000	0.0000	2,650
01/06/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.34600	0.31100	10.11561	0.00000	0.0000	3,000
01/06/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	100
01/06/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.05800	0.06700	15.51724	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.09900	0.07300	26.26263	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.04100	0.04700	14.63415	0.00000	0.0000	0
01/06/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.13200	0.10300	21.96970	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.94110	6.90520	0.51721	6.91850	6.8890	175,260
01/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.14800	1.18000	2.78746	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.19500	1.22700	2.67782	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	3,000
01/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.10100	1.13200	2.81562	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.91400	0.94500	3.39168	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	2,800
01/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.10400	0.09400	9.61538	0.00000	0.0000	5,000
01/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.56300	0.58900	4.61812	0.00000	0.0000	2,800
01/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.30600	0.28200	7.84314	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.16500	0.17700	7.27273	0.00000	0.0000	10,000
01/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.25100	0.22900	8.76494	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21000	0.22400	6.66667	0.00000	0.0000	10,000
01/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.60400	0.63200	4.63576	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09500	0.08700	8.42105	0.00000	0.0000	10,000
01/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.73400	0.76300	3.95095	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.07500	0.06800	9.33333	0.00000	0.0000	200
01/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.36700	0.34100	7.08447	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12600	0.13600	7.93651	0.00000	0.0000	5,000
01/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09500	0.10300	8.42105	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.43600	0.40800	6.42202	0.00000	0.0000	6,060
01/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.33300	0.35500	6.60661	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.17400	0.16000	8.04598	0.00000	0.0000	6,060
01/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.86200	2.89700	1.22292	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.48200	0.50700	5.18672	0.00000	0.0000	0
01/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.12300	0.11200	8.94309	0.00000	0.0000	500
01/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.03700	7.00040	0.52011	6.99740	6.9840	30,977
01/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.21700	0.20400	5.99078	0.00000	0.0000	0
01/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.53000	0.55400	4.52830	0.00000	0.0000	0
01/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.20500	0.19200	6.34146	0.00000	0.0000	0
01/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.56800	0.59200	4.22535	0.00000	0.0000	0
01/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.23100	0.21700	6.06061	0.00000	0.0000	0
01/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.49400	0.51700	4.65587	0.00000	0.0000	0
01/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.18700	0.19800	5.88235	0.00000	0.0000	0
01/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.47400	0.44800	5.48523	0.00000	0.0000	5,925

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01/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.06900	1.09900	2.80636	0.00000	0.0000	0
01/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.10600	0.09900	6.60377	0.00000	0.0000	0
01/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.13900	7.10180	0.52108	0.00000	0.0000	1,911
01/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.44000	0.41800	5.00000	0.00000	0.0000	0
01/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33700	0.35200	4.45104	0.00000	0.0000	0
01/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.41600	0.39400	5.28846	0.00000	0.0000	0
01/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.36300	0.37800	4.13223	0.00000	0.0000	0
01/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.46600	0.44300	4.93562	0.00000	0.0000	0
01/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.31300	0.32700	4.47284	0.00000	0.0000	0
01/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.45800	0.43600	4.80349	0.00000	0.0000	0
01/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.31900	0.33400	4.70219	0.00000	0.0000	1,000
01/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.25000	7.20870	0.56966	0.00000	0.0000	0
01/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.00000	0.44600	100.00000	0.00000	0.0000	0
01/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00000	0.48700	100.00000	0.00000	0.0000	0
01/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.00000	0.42800	100.00000	0.00000	0.0000	0
01/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00000	0.51900	100.00000	0.00000	0.0000	0
01/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.00000	0.46400	100.00000	0.00000	0.0000	0
01/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00000	0.45500	100.00000	0.00000	0.0000	0
01/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.36110	7.31890	0.57328	0.00000	0.0000	0
01/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.60900	0.58400	4.10509	0.00000	0.0000	0
01/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.44800	0.46500	3.79464	0.00000	0.0000	0
01/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.58500	0.56200	3.93162	0.00000	0.0000	0
01/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.47400	0.49300	4.00844	0.00000	0.0000	0
01/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.63300	0.60800	3.94945	0.00000	0.0000	13,000
01/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.42200	0.43900	4.02844	0.00000	0.0000	0
01/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.50100	0.52000	3.79242	0.00000	0.0000	0
01/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.56200	0.53900	4.09253	0.00000	0.0000	11,000
01/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.47150	7.42550	0.61567	0.00000	0.0000	0
01/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.52300	0.50300	3.82409	0.00000	0.0000	0
01/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.75200	0.77800	3.45745	0.00000	0.0000	0
01/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.50700	0.48800	3.74753	0.00000	0.0000	0
01/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.78600	0.81300	3.43511	0.00000	0.0000	0
01/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.53900	0.51900	3.71058	0.00000	0.0000	0
01/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.71800	0.74400	3.62117	0.00000	0.0000	0
01/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.96700	0.99600	2.99897	0.00000	0.0000	0
01/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.43800	0.42100	3.88128	0.00000	0.0000	300
01/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.44930	8.37140	0.92197	0.00000	0.0000	0
01/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.12100	1.07900	3.74665	0.00000	0.0000	0
01/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.17200	1.20800	3.07167	0.00000	0.0000	0
01/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.10400	1.06300	3.71377	0.00000	0.0000	0
01/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.20500	1.24200	3.07054	0.00000	0.0000	0
01/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.13900	1.09600	3.77524	0.00000	0.0000	0
01/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.14000	1.17500	3.07018	0.00000	0.0000	0
01/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.85800	0.89000	3.72960	0.00000	0.0000	0
01/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.30700	1.26100	3.51951	0.00000	0.0000	200

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
01/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.15610	9.12170	0.37571	0.00000	0.0000	0
01/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45400	1.43500	1.30674	0.00000	0.0000	0
01/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.49800	1.51300	1.00134	0.00000	0.0000	0
01/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.43700	1.41900	1.25261	0.00000	0.0000	0
01/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53100	1.54700	1.04507	0.00000	0.0000	0
01/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47100	1.45200	1.29164	0.00000	0.0000	0
01/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.46500	1.48000	1.02389	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.84150	6.80600	0.51889	6.79700	6.7875	299
01/06/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.01906	0.01260	33.89297	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.22756	0.25660	12.76147	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.01352	0.00868	35.79882	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.27202	0.30268	11.27123	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.02676	0.01824	31.83857	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.18526	0.21224	14.56332	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00246	0.00138	43.90244	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.51096	0.54538	6.73634	0.00000	0.0000	60
01/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.94110	6.90520	0.51721	0.00000	0.0000	70
01/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.17355	0.15955	8.06684	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.33245	0.35435	6.58746	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.15896	0.14590	8.21590	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.36786	0.39070	6.20888	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.18953	0.17456	7.89849	0.00000	0.0000	0
01/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.29843	0.31936	7.01337	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13			Foreign Exchange Future	11.26800	11.15950	0.96290	11.18650	11.1556	29,423
01/06/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.58900	0.69400	17.82683	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.63800	0.74300	16.45768	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.54100	0.64500	19.22366	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.52700	0.42300	19.73435	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	10
01/06/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.22900	0.31500	37.55459	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.04700	0.02400	48.93617	0.00000	0.0000	10
01/06/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.02900	0.01400	51.72414	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.31100	0.40500	30.22508	0.00000	0.0000	100
01/06/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/06/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.68600	0.79300	15.59767	0.00000	0.0000	100
01/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.41750	11.30770	0.96168	11.35900	11.3590	28,415
01/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.31900	0.26600	16.61442	0.00000	0.0000	0
01/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.40200	0.45800	13.93035	0.00000	0.0000	200
01/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.30000	0.25000	16.66667	0.00000	0.0000	0
01/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.43300	0.49200	13.62587	0.00000	0.0000	0
01/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.33900	0.28400	16.22419	0.00000	0.0000	0
01/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.37200	0.42600	14.51613	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
01/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.26500	0.21900	17.35849	0.00000	0.0000	3,455
01/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.49800	0.56100	12.65060	0.00000	0.0000	100
01/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15000	0.12200	18.66667	0.00000	0.0000	0
01/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.83300	0.91400	9.72389	0.00000	0.0000	200
01/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.17700	0.20400	15.25424	0.00000	0.0000	0
01/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.59400	0.51200	13.80471	0.00000	0.0000	3,455
01/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.55900	11.44800	0.96029	11.50100	11.5010	1,018
01/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.46100	0.40900	11.27983	0.00000	0.0000	0
01/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.55200	0.61100	10.68841	0.00000	0.0000	0
01/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.44200	0.39200	11.31222	0.00000	0.0000	0
01/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.58300	0.64400	10.46312	0.00000	0.0000	0
01/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.48000	0.42700	11.04167	0.00000	0.0000	0
01/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.52100	0.57900	11.13244	0.00000	0.0000	0
01/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.29100	0.25600	12.02749	0.00000	0.0000	0
01/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.93200	1.00800	8.15451	0.00000	0.0000	250
01/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.85000	11.74890	0.85316	0.00000	0.0000	0
01/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.00000	0.67600	100.00000	0.00000	0.0000	0
01/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00000	0.77700	100.00000	0.00000	0.0000	0
01/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.00000	0.65800	100.00000	0.00000	0.0000	0
01/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00000	0.80900	100.00000	0.00000	0.0000	0
01/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.00000	0.69500	100.00000	0.00000	0.0000	0
01/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00000	0.74600	100.00000	0.00000	0.0000	0
01/06/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08420	0.08420	0.00000	0.00000	0.0000	696
01/06/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00088	0.00083	5.68182	0.00000	0.0000	0
01/06/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00168	0.00163	2.97619	0.00000	0.0000	0
01/06/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
01/06/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01081	0.01081	0.00000	0.00000	0.0000	0
01/06/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00920	0.00920	0.00000	0.00000	0.0000	0
01/06/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08550	0.08550	0.00000	0.00000	0.0000	11,717
01/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00648	0.00647	0.15432	0.00000	0.0000	0
01/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00098	0.00097	1.02041	0.00000	0.0000	0
01/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00201	0.00199	0.99502	0.00000	0.0000	0
01/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00651	0.00649	0.30722	0.00000	0.0000	0
01/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01556	0.01556	0.00000	0.00000	0.0000	0
01/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
01/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41450	11.41450	0.00000	0.00000	0.0000	0
01/06/2011	€ / R 2011/06/13			Foreign Exchange Future	9.83880	9.81620	0.22970	9.79600	9.7960	17,259
01/06/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.11100	0.09100	18.01802	0.00000	0.0000	0
01/06/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.07200	0.07500	4.16667	0.00000	0.0000	0
01/06/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.08200	0.06900	15.85366	0.00000	0.0000	0
01/06/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.09300	0.10300	10.75269	0.00000	0.0000	0
01/06/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.14400	0.12300	14.58333	0.00000	0.0000	0
01/06/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.05500	0.05700	3.63636	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
01/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.95540	9.93220	0.23304	9.88500	9.8850	53,137
01/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.46500	0.44400	4.51613	0.00000	0.0000	0
01/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16000	0.16200	1.25000	0.00000	0.0000	0
01/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.43300	0.41200	4.84988	0.00000	0.0000	0
01/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.17800	0.18000	1.12360	0.00000	0.0000	0
01/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.49800	0.47700	4.21687	0.00000	0.0000	0
01/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14300	0.14500	1.39860	0.00000	0.0000	0
01/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.21700	0.22200	2.30415	0.00000	0.0000	0
01/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.37200	0.35400	4.83871	0.00000	0.0000	3,590
01/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.59700	0.60900	2.01005	0.00000	0.0000	0
01/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.15200	0.14100	7.23684	0.00000	0.0000	3,590
01/06/2011	€ / R 2011/12/19			Foreign Exchange Future	10.06460	10.04050	0.23945	0.00000	0.0000	1,950
01/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.54600	0.52500	3.84615	0.00000	0.0000	0
01/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28100	0.28500	1.42349	0.00000	0.0000	0
01/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.51700	0.49700	3.86847	0.00000	0.0000	0
01/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30200	0.30700	1.65563	0.00000	0.0000	0
01/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.57500	0.55400	3.65217	0.00000	0.0000	0
01/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26000	0.26400	1.53846	0.00000	0.0000	0
01/06/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.27940	7.27570	0.05083	0.00000	0.0000	14,835
01/06/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.62900	0.62600	0.47695	0.00000	0.0000	0
01/06/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.57900	0.57600	0.51813	0.00000	0.0000	0
01/06/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.67900	0.67600	0.44183	0.00000	0.0000	0
01/06/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.29070	7.28690	0.05212	7.32000	7.2948	9,315
01/06/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.65800	0.65400	0.60790	0.00000	0.0000	0
01/06/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
01/06/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.61200	0.60800	0.65359	0.00000	0.0000	0
01/06/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
01/06/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.70500	0.70000	0.70922	0.00000	0.0000	0
01/06/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/06/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.30610	7.30060	0.07528	0.00000	0.0000	5
01/06/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.69200	0.68600	0.86705	0.00000	0.0000	0
01/06/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
01/06/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.64900	0.64400	0.77042	0.00000	0.0000	0
01/06/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
01/06/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.73500	0.73000	0.68027	0.00000	0.0000	0
01/06/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
01/06/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.17800	0.17500	1.68539	0.00000	0.0000	0
01/06/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.37200	0.37400	0.53763	0.00000	0.0000	0
01/06/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.25080	8.20370	0.57085	0.00000	0.0000	0
01/06/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.40000	1.36600	2.42857	0.00000	0.0000	0
01/06/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44900	0.46200	2.89532	0.00000	0.0000	0
01/06/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.37200	1.33900	2.40525	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
01/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.47100	0.48500	2.97240	0.00000	0.0000	0
01/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.42900	1.39500	2.37929	0.00000	0.0000	0
01/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42800	0.44100	3.03738	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.06130	6.99630	0.92051	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.17500	0.11300	35.42857	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.13400	0.07700	42.53731	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.02300	0.03100	34.78261	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.21900	0.15500	29.22374	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.14600	7.08080	0.91240	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.14100	0.11300	19.85816	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.24500	0.28200	15.10204	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.12400	0.09900	20.16129	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.27800	0.31800	14.38849	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.15900	0.12900	18.86792	0.00000	0.0000	0
01/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.21300	0.24800	16.43192	0.00000	0.0000	0
01/06/2011	CHF / R 2011/06/13			Foreign Exchange Future	8.02080	8.09400	0.91263	0.00000	0.0000	900
01/06/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.92100	0.99400	7.92617	0.00000	0.0000	0
01/06/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.87100	0.94400	8.38117	0.00000	0.0000	0
01/06/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.97100	1.04400	7.51802	0.00000	0.0000	0
01/06/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.14300	8.21750	0.91490	0.00000	0.0000	50
01/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.57100	0.63000	10.33275	0.00000	0.0000	0
01/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.07800	0.06300	19.23077	0.00000	0.0000	0
01/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.53400	0.59100	10.67416	0.00000	0.0000	0
01/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.09100	0.07400	18.68132	0.00000	0.0000	0
01/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.61000	0.67100	10.00000	0.00000	0.0000	0
01/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.06700	0.05400	19.40299	0.00000	0.0000	0
01/06/2011	RAIN 2011/06/13			Foreign Exchange Future	13,934.53000	13,882.97000	0.37002	0.00000	0.0000	0
01/06/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	434.50000	383.00000	11.85270	0.00000	0.0000	0
01/06/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	434.50000	383.00000	11.85270	0.00000	0.0000	0
01/06/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	434.50000	383.00000	11.85270	0.00000	0.0000	0
01/06/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05600	1.05050	0.52083	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01430	0.01080	24.47552	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00830	0.01030	24.09639	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00120	0.00080	33.33333	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04520	0.05030	11.28319	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05650	0.05100	9.73451	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00050	0.00050	0.00000	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
01/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07500	1.06900	0.55814	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02570	0.02330	9.33852	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05070	0.05430	7.10059	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01430	0.01270	11.18881	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08930	0.09370	4.92721	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04690	0.04310	8.10235	0.00000	0.0000	0
01/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02190	0.02410	10.04566	0.00000	0.0000	0

Future Open Interest **727,207**

Option Open Interest **177,535**

Total **904,742**