



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/01/2011

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
04/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.69090	6.76520	1.11046	6.76350	6.7068	272,259
04/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	29,607
04/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.31500	1.24300	5.47529	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	340
04/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.36500	1.29200	5.34799	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.26600	1.19400	5.68720	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.81200	1.73800	4.08389	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	30,000
04/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.80900	3.73500	1.94277	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
04/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.64000	0.57400	10.31250	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.03100	0.03900	25.80645	0.00000	0.0000	29,607
04/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.71200	1.63900	4.26402	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	3,000
04/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.82800	0.75900	8.33333	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	12,000
04/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.87600	0.80600	7.99087	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	871
04/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.92400	0.85400	7.57576	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	3,071
04/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.59400	0.52900	10.94276	0.00000	0.0000	3,000
04/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.03500	0.04400	25.71429	0.00000	0.0000	10,500
04/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.46100	0.40100	13.01518	0.00000	0.0000	3,000
04/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.05200	0.06600	26.92308	0.00000	0.0000	4,780
04/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.73300	0.66500	9.27694	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	65
04/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.50500	0.44200	12.47525	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.04600	0.05700	23.91304	0.00000	0.0000	500
04/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.68600	0.61900	9.76676	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.02700	0.03400	25.92593	0.00000	0.0000	400
04/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.04000	0.05000	25.00000	0.00000	0.0000	0
04/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.54900	0.48500	11.65756	0.00000	0.0000	2,571
04/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.26200	0.21300	18.70229	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
04/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.10300	0.12800	24.27184	0.00000	0.0000	3,000
04/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.77660	6.84400	0.99460	6.82430	6.7995	61,503
04/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.09800	0.10800	10.20408	0.00000	0.0000	0
04/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.77100	0.71400	7.39300	0.00000	0.0000	0
04/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.09200	0.10100	9.78261	0.00000	0.0000	300
04/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.81500	0.75700	7.11656	0.00000	0.0000	0
04/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.10500	0.11500	9.52381	0.00000	0.0000	0
04/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.72800	0.67100	7.82967	0.00000	0.0000	0
04/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.29600	0.33900	14.52703	0.00000	0.0000	0
04/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.21900	0.19500	10.95890	0.00000	0.0000	0
04/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.86740	6.94630	1.14891	6.91540	6.9010	11,728
04/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.10200	0.11000	7.84314	0.00000	0.0000	0
04/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.28500	1.21400	5.52529	0.00000	0.0000	0
04/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.09800	0.10500	7.14286	0.00000	0.0000	0
04/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.33100	1.25900	5.40947	0.00000	0.0000	0
04/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.10700	0.11500	7.47664	0.00000	0.0000	0
04/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.24000	1.16900	5.72581	0.00000	0.0000	0
04/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.95380	7.03580	1.17921	0.00000	0.0000	16
04/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.28400	0.31100	9.50704	0.00000	0.0000	0
04/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.68000	0.62500	8.08824	0.00000	0.0000	0
04/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.27200	0.29700	9.19118	0.00000	0.0000	0
04/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.71800	0.66100	7.93872	0.00000	0.0000	0
04/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.29700	0.32500	9.42761	0.00000	0.0000	0
04/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.64300	0.58900	8.39813	0.00000	0.0000	0
04/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	8.95030	9.03000	0.89047	0.00000	0.0000	0
04/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45300	1.49000	2.54646	0.00000	0.0000	0
04/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.70300	1.66000	2.52496	0.00000	0.0000	0
04/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.43800	1.47400	2.50348	0.00000	0.0000	0
04/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.73800	1.69400	2.53165	0.00000	0.0000	0
04/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.46800	1.50500	2.52044	0.00000	0.0000	0
04/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.66800	1.62500	2.57794	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.69090	6.76520	1.11046	0.00000	0.0000	125
04/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.06850	0.08572	25.13869	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.37760	0.32052	15.11653	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.05977	0.07496	25.41409	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.41887	0.35976	14.11178	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.07854	0.09805	24.84085	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.33764	0.28285	16.22734	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.77660	6.84400	0.99460	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.17114	0.19020	11.13708	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.44454	0.39620	10.87416	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.15905	0.17660	11.03427	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.48245	0.43260	10.33268	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.18429	0.20497	11.22144	0.00000	0.0000	0
04/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.40769	0.36097	11.45969	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
04/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.35190	10.54540	1.86922	10.53750	10.4020	39,343
04/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01100	0.01700	54.54545	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.45900	1.27200	12.81700	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01000	0.01600	60.00000	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.50800	1.32100	12.40053	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.01200	0.01900	58.33333	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.41000	1.22400	13.19149	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	1.12100	0.94100	16.05709	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.02300	0.03600	56.52174	0.00000	0.0000	870
04/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.20100	2.00900	8.72331	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	870
04/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.65600	1.46700	11.41304	0.00000	0.0000	0
04/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	150
04/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.47460	10.65810	1.75186	0.00000	0.0000	2,059
04/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.08100	0.10100	24.69136	0.00000	0.0000	0
04/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.45600	1.29300	11.19505	0.00000	0.0000	0
04/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.07700	0.09600	24.67532	0.00000	0.0000	0
04/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.50200	1.33800	10.91877	0.00000	0.0000	0
04/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.08500	0.10700	25.88235	0.00000	0.0000	0
04/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.41000	1.24900	11.41844	0.00000	0.0000	0
04/01/2011	£ / R 2011/09/19			Foreign Exchange Future	10.60260	10.80300	1.89010	0.00000	0.0000	2,426
04/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.23300	0.28200	21.03004	0.00000	0.0000	0
04/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	1.13000	0.97900	13.36283	0.00000	0.0000	0
04/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.22400	0.27100	20.98214	0.00000	0.0000	0
04/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.17100	1.01800	13.06576	0.00000	0.0000	0
04/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.24300	0.29300	20.57613	0.00000	0.0000	0
04/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	1.09000	0.94000	13.76147	0.00000	0.0000	0
04/01/2011	£ / R 2011/12/19			Foreign Exchange Future	10.72150	10.92570	1.90458	0.00000	0.0000	0
04/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.31700	0.36800	16.08833	0.00000	0.0000	0
04/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.24600	1.09200	12.35955	0.00000	0.0000	0
04/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.30700	0.35700	16.28664	0.00000	0.0000	0
04/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.28600	1.13100	12.05288	0.00000	0.0000	0
04/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.32700	0.38100	16.51376	0.00000	0.0000	0
04/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.20600	1.05500	12.52073	0.00000	0.0000	0
04/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08210	0.08240	0.36541	0.00000	0.0000	731
04/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00114	0.00119	4.38596	0.00000	0.0000	0
04/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00604	0.00579	4.13907	0.00000	0.0000	0
04/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00022	0.00023	4.54545	0.00000	0.0000	0
04/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01512	0.01483	1.91799	0.00000	0.0000	0
04/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00573	0.00597	4.18848	0.00000	0.0000	0
04/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00063	0.00057	9.52381	0.00000	0.0000	0
04/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08320	0.08340	0.24038	0.00000	0.0000	0
04/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00341	0.00346	1.46628	0.00000	0.0000	0
04/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00521	0.00506	2.87908	0.00000	0.0000	0
04/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00130	0.00131	0.76923	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
04/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01310	0.01291	1.45038	0.00000	0.0000	0
04/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00903	0.00919	1.77187	0.00000	0.0000	0
04/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00083	0.00079	4.81928	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14			Foreign Exchange Future	8.90760	9.04440	1.53577	9.04100	8.9530	18,026
04/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.90800	0.78000	14.09692	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01400	0.02100	50.00000	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.95600	0.82700	13.49372	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.01800	0.02800	55.55556	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.86000	0.73400	14.65116	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.62800	0.51000	18.78981	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.03600	0.05400	50.00000	0.00000	0.0000	10,429
04/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.49600	1.36100	9.02406	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	14,937
04/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.59500	1.46000	8.46395	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	4,508
04/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.20000	1.06700	11.08333	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	100
04/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.02800	0.04100	46.42857	0.00000	0.0000	0
04/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.72000	0.59700	17.08333	0.00000	0.0000	3,000
04/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.01770	9.14450	1.40612	0.00000	0.0000	5,855
04/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.10600	0.12400	16.98113	0.00000	0.0000	0
04/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.88800	0.78000	12.16216	0.00000	0.0000	0
04/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.09900	0.11700	18.18182	0.00000	0.0000	0
04/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.93100	0.82300	11.60043	0.00000	0.0000	0
04/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.11200	0.13200	17.85714	0.00000	0.0000	0
04/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.84400	0.73800	12.55924	0.00000	0.0000	0
04/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.13420	9.27480	1.53927	0.00000	0.0000	2,364
04/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.22700	0.26600	17.18062	0.00000	0.0000	0
04/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.74300	0.64100	13.72813	0.00000	0.0000	0
04/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.21600	0.25300	17.12963	0.00000	0.0000	0
04/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.78200	0.67800	13.29923	0.00000	0.0000	0
04/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.23800	0.27900	17.22689	0.00000	0.0000	0
04/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.70400	0.60400	14.20455	0.00000	0.0000	0
04/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.24580	9.38810	1.53908	0.00000	0.0000	0
04/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.29800	0.34000	14.09396	0.00000	0.0000	0
04/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.85200	0.75200	11.73709	0.00000	0.0000	0
04/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.28700	0.32700	13.93728	0.00000	0.0000	0
04/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.89100	0.78900	11.44781	0.00000	0.0000	0
04/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.31000	0.35400	14.19355	0.00000	0.0000	0
04/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.81400	0.71600	12.03931	0.00000	0.0000	0
04/01/2011	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.75510	6.75540	0.00444	6.71850	6.7185	8,023
04/01/2011	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.15100	0.15000	0.66225	0.00000	0.0000	0
04/01/2011	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09600	0.09500	1.04167	0.00000	0.0000	0
04/01/2011	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.11900	0.11900	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
04/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11400	0.11400	0.00000	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.18500	0.18500	0.00000	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08000	0.08000	0.00000	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.76130	6.75420	0.10501	6.72000	6.7200	875
04/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.25700	0.25200	1.94553	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14600	0.14800	1.36986	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.22400	0.21900	2.23214	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16300	0.16500	1.22699	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.29100	0.28700	1.37457	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13000	0.13300	2.30769	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.76360	6.76770	0.06062	0.00000	0.0000	5,790
04/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.31100	0.31300	0.64309	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19700	0.19500	1.01523	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.27800	0.28000	0.71942	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21400	0.21200	0.93458	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.34400	0.34600	0.58140	0.00000	0.0000	0
04/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18000	0.17800	1.11111	0.00000	0.0000	0
04/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.58970	7.55580	0.44666	0.00000	0.0000	0
04/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.99300	0.97600	1.71198	0.00000	0.0000	0
04/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.70300	0.72000	2.41821	0.00000	0.0000	0
04/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.97200	0.95600	1.64609	0.00000	0.0000	0
04/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.73200	0.75000	2.45902	0.00000	0.0000	0
04/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.01500	0.99700	1.77340	0.00000	0.0000	0
04/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.67500	0.69100	2.37037	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.74560	6.78160	0.53368	0.00000	0.0000	1,991
04/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.02900	0.03600	24.13793	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.33300	0.30400	8.70871	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.37700	0.34700	7.95756	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.03600	0.04400	22.22222	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.29000	0.26200	9.65517	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.81400	6.84320	0.42853	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.15700	0.16800	7.00637	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.24300	0.22500	7.40741	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.14000	0.15000	7.14286	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.27600	0.25700	6.88406	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.17700	0.18800	6.21469	0.00000	0.0000	0
04/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.21300	0.19500	8.45070	0.00000	0.0000	0
04/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.14400	7.16060	0.23236	0.00000	0.0000	40
04/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.13800	0.14400	4.34783	0.00000	0.0000	0
04/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24400	0.23300	4.50820	0.00000	0.0000	0
04/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12100	0.12700	4.95868	0.00000	0.0000	0
04/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27700	0.26600	3.97112	0.00000	0.0000	0
04/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.15600	0.16300	4.48718	0.00000	0.0000	0
04/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21200	0.20200	4.71698	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
04/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.24410	7.25190	0.10767	0.00000	0.0000	0
04/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.35800	0.36200	1.11732	0.00000	0.0000	0
04/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21400	0.21000	1.86916	0.00000	0.0000	0
04/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.33100	0.33500	1.20846	0.00000	0.0000	0
04/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.23700	0.23300	1.68776	0.00000	0.0000	0
04/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.38600	0.39100	1.29534	0.00000	0.0000	0
04/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19200	0.18900	1.56250	0.00000	0.0000	0
04/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,074.32000	13,229.24000	1.18492	0.00000	0.0000	0
04/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	525.70000	370.80000	29.46547	0.00000	0.0000	0
04/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	525.70000	370.80000	29.46547	0.00000	0.0000	0
04/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	525.70000	370.80000	29.46547	0.00000	0.0000	0
04/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,243.56000	13,383.81000	1.05901	0.00000	0.0000	0
04/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	256.40000	116.20000	54.68019	0.00000	0.0000	0
04/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	256.50000	116.20000	54.69786	0.00000	0.0000	0
04/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	256.40000	116.20000	54.68019	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.01510	1.02350	0.82750	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01150	0.01410	22.60870	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.04640	0.04060	12.50000	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00460	0.00570	23.91304	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.08950	0.08220	8.15642	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.03120	0.03650	16.98718	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01610	0.01300	19.25466	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.02950	1.03670	0.69937	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03060	0.03310	8.16993	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.05110	0.04640	9.19765	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01810	0.01930	6.62983	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.08860	0.08260	6.77201	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05320	0.05790	8.83459	0.00000	0.0000	0
04/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.02370	0.02120	10.54852	0.00000	0.0000	0

Future Open Interest

433,154

Option Open Interest

201,476

Total

634,630