



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 03/02/2011

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
03/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.20340	7.29000	1.20221	7.30000	7.1948	226,828
03/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	29,607
03/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.80300	0.71800	10.58531	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	340
03/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.85200	0.76600	10.09390	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.75500	0.67000	11.25828	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.29800	1.21100	6.70262	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
03/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.29700	3.21000	2.63876	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
03/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.18900	0.13100	30.68783	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09200	0.12100	31.52174	0.00000	0.0000	29,607
03/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.19900	1.11200	7.25605	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
03/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.34100	0.26700	21.70088	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04400	0.05700	29.54545	0.00000	0.0000	12,000
03/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.38300	0.30700	19.84334	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03600	0.04700	30.55556	0.00000	0.0000	871
03/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.42700	0.34900	18.26698	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03000	0.03900	30.00000	0.00000	0.0000	3,071
03/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.15700	0.10900	30.57325	0.00000	0.0000	3,000
03/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.11000	0.14900	35.45455	0.00000	0.0000	9,600
03/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.08800	0.05900	32.95455	0.00000	0.0000	3,000
03/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.19100	0.24900	30.36649	0.00000	0.0000	3,280
03/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.26100	0.19400	25.67050	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.06400	0.08400	31.25000	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.10600	0.07300	31.13208	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.15900	0.21300	33.96226	0.00000	0.0000	600
03/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.22400	0.16100	28.12500	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07700	0.10100	31.16883	0.00000	0.0000	400
03/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.13100	0.18000	37.40458	0.00000	0.0000	0
03/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.12800	0.09000	29.68750	0.00000	0.0000	2,571
03/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.02900	0.01800	37.93103	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
03/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.38200	0.45800	19.89529	0.00000	0.0000	8,500
03/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.30100	7.38050	1.08889	7.39990	7.2997	52,218
03/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.19800	0.22000	11.11111	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.34700	0.29000	16.42651	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.18300	0.20200	10.38251	0.00000	0.0000	800
03/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.38200	0.32200	15.70681	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.21500	0.23800	10.69767	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.31400	0.25800	17.83439	0.00000	0.0000	1,000
03/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.65200	0.71800	10.12270	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05100	0.03800	25.49020	0.00000	0.0000	300
03/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.20300	0.16600	18.22660	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.30400	0.34600	13.81579	0.00000	0.0000	300
03/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.14200	0.11300	20.42254	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.39300	0.44300	12.72265	0.00000	0.0000	500
03/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.78400	0.71200	9.18367	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.08500	0.09200	8.23529	0.00000	0.0000	500
03/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.61300	0.54500	11.09299	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.11400	0.12500	9.64912	0.00000	0.0000	1,000
03/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.22600	0.18600	17.69912	0.00000	0.0000	0
03/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.27700	0.31600	14.07942	0.00000	0.0000	500
03/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.40820	7.49210	1.13253	7.47610	7.4000	12,150
03/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.16800	0.18100	7.73810	0.00000	0.0000	0
03/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.81000	0.73900	8.76543	0.00000	0.0000	0
03/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.15900	0.17200	8.17610	0.00000	0.0000	0
03/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.85100	0.78000	8.34313	0.00000	0.0000	0
03/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17700	0.19100	7.90960	0.00000	0.0000	0
03/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.76900	0.69900	9.10273	0.00000	0.0000	0
03/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.61200	0.54700	10.62092	0.00000	0.0000	0
03/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.22000	0.23900	8.63636	0.00000	0.0000	2,800
03/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.34700	0.38600	11.23919	0.00000	0.0000	0
03/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.33900	0.29400	13.27434	0.00000	0.0000	2,800
03/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.51200	7.60650	1.25799	0.00000	0.0000	190
03/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.49300	0.54500	10.54767	0.00000	0.0000	0
03/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.33100	0.28900	12.68882	0.00000	0.0000	0
03/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.46800	0.51700	10.47009	0.00000	0.0000	0
03/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.35600	0.31100	12.64045	0.00000	0.0000	0
03/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.51900	0.57300	10.40462	0.00000	0.0000	0
03/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.30700	0.26700	13.02932	0.00000	0.0000	0
03/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.48780	9.58070	0.97915	0.00000	0.0000	0
03/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.64900	1.70400	3.33535	0.00000	0.0000	0
03/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.36100	1.32300	2.79206	0.00000	0.0000	0
03/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63200	1.68400	3.18627	0.00000	0.0000	0
03/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.39400	1.35300	2.94118	0.00000	0.0000	0
03/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.66700	1.72500	3.47930	0.00000	0.0000	0
03/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.32900	1.29400	2.63356	0.00000	0.0000	0

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03/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.20340	7.29000	1.20221	0.00000	0.0000	125
03/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.26090	0.32788	25.67267	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.05750	0.03788	34.12174	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.22450	0.28755	28.08463	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.07110	0.04755	33.12236	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.29952	0.36995	23.51429	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.04612	0.02995	35.06071	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.30100	7.38050	1.08889	0.00000	0.0000	20
03/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.39262	0.44265	12.74260	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.14162	0.11215	20.80921	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.36135	0.40877	13.12301	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.16035	0.12827	20.00624	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.42543	0.47801	12.35926	0.00000	0.0000	0
03/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.12443	0.09751	21.63465	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.66630	11.77760	0.95403	11.74500	11.6710	31,634
03/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.16200	0.20500	26.54321	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.29600	0.22700	23.31081	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.14600	0.18400	26.02740	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.33000	0.25600	22.42424	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.18100	0.22700	25.41436	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.26500	0.19900	24.90566	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.12600	0.09200	26.98413	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.34200	0.42000	22.80702	0.00000	0.0000	870
03/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.91200	0.80800	11.40351	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02800	0.03600	28.57143	0.00000	0.0000	870
03/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.43800	0.35500	18.94977	0.00000	0.0000	0
03/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.10400	0.13300	27.88462	0.00000	0.0000	150
03/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.81080	11.91000	0.83991	11.80000	11.8000	2,372
03/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.38300	0.42700	11.48825	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.42200	0.36700	13.03318	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.36400	0.40300	10.71429	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.45300	0.39300	13.24503	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.40400	0.45300	12.12871	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.39300	0.34300	12.72265	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.12400	1.21400	8.00712	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06300	0.05400	14.28571	0.00000	0.0000	10
03/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.23700	0.20100	15.18987	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.59800	0.66100	10.53512	0.00000	0.0000	10
03/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.53700	0.59700	11.17318	0.00000	0.0000	0
03/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.27600	0.23700	14.13043	0.00000	0.0000	100
03/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.96190	12.06780	0.88531	0.00000	0.0000	2,457
03/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.79300	0.86100	8.57503	0.00000	0.0000	0
03/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.33100	0.29300	11.48036	0.00000	0.0000	0
03/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.76400	0.83000	8.63874	0.00000	0.0000	0
03/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.35200	0.31200	11.36364	0.00000	0.0000	0

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03/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.82400	0.89300	8.37379	0.00000	0.0000	0
03/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.31200	0.27500	11.85897	0.00000	0.0000	0
03/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.70700	0.76900	8.76945	0.00000	0.0000	0
03/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.39500	0.35100	11.13924	0.00000	0.0000	100
03/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.10370	12.22770	1.02448	0.00000	0.0000	0
03/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.89100	0.96700	8.52974	0.00000	0.0000	0
03/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.43700	0.38900	10.98398	0.00000	0.0000	0
03/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.86300	0.93800	8.69061	0.00000	0.0000	0
03/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.45900	0.41000	10.67538	0.00000	0.0000	0
03/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.91900	0.99700	8.48749	0.00000	0.0000	0
03/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.41500	0.36900	11.08434	0.00000	0.0000	0
03/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08840	0.08910	0.79186	0.08855	0.0879	566
03/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00275	0.00318	15.63636	0.00000	0.0000	0
03/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00135	0.00108	20.00000	0.00000	0.0000	0
03/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00026	0.00029	11.53846	0.00000	0.0000	0
03/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00886	0.00819	7.56208	0.00000	0.0000	0
03/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01141	0.01211	6.13497	0.00000	0.0000	0
03/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
03/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08970	0.09030	0.66890	0.00000	0.0000	573
03/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00630	0.00669	6.19048	0.00000	0.0000	0
03/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00160	0.00139	13.12500	0.00000	0.0000	0
03/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00213	0.00225	5.63380	0.00000	0.0000	0
03/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00743	0.00695	6.46030	0.00000	0.0000	0
03/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01484	0.01542	3.90836	0.00000	0.0000	0
03/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00014	0.00012	14.28571	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.94040	9.94440	0.04024	9.94500	9.9390	17,499
03/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.25600	0.25300	1.17188	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.11600	0.10900	6.03448	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.22500	0.22100	1.77778	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.13500	0.12700	5.92593	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.29000	0.28700	1.03448	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.10000	0.09300	7.00000	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.48200	0.48300	0.20747	0.00000	0.0000	10,429
03/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.50900	0.50100	1.57171	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	14,937
03/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.59700	0.58900	1.34003	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	4,508
03/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.27300	0.26400	3.29670	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.11300	0.10800	4.42478	0.00000	0.0000	100
03/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.40100	0.40000	0.24938	0.00000	0.0000	500
03/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.06100	0.05600	8.19672	0.00000	0.0000	3,000
03/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.20800	0.19900	4.32692	0.00000	0.0000	0
03/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.14800	0.14300	3.37838	0.00000	0.0000	500
03/02/2011	€ / R 2011/06/13			Foreign Exchange Future	10.06240	10.05580	0.06559	0.00000	0.0000	7,278

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
03/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.46400	0.45500	1.93966	0.00000	0.0000	0
03/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.20200	0.19900	1.48515	0.00000	0.0000	0
03/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.43400	0.42500	2.07373	0.00000	0.0000	0
03/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.22200	0.21900	1.35135	0.00000	0.0000	0
03/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.49500	0.48600	1.81818	0.00000	0.0000	0
03/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.18300	0.18000	1.63934	0.00000	0.0000	0
03/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.19100	10.19040	0.00589	0.00000	0.0000	2,463
03/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.73800	0.73500	0.40650	0.00000	0.0000	0
03/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19700	0.19500	1.01523	0.00000	0.0000	0
03/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.70500	0.70200	0.42553	0.00000	0.0000	0
03/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21400	0.21200	0.93458	0.00000	0.0000	0
03/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.77100	0.76900	0.25940	0.00000	0.0000	0
03/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18000	0.17900	0.55556	0.00000	0.0000	0
03/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.31280	10.32720	0.13963	0.00000	0.0000	0
03/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.79500	0.80100	0.75472	0.00000	0.0000	0
03/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28200	0.27400	2.83688	0.00000	0.0000	0
03/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.76500	0.77100	0.78431	0.00000	0.0000	0
03/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30200	0.29400	2.64901	0.00000	0.0000	0
03/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.82600	0.83300	0.84746	0.00000	0.0000	0
03/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26300	0.25600	2.66160	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/03/14			Foreign Exchange Future	7.23220	7.34110	1.50577	7.30300	7.2640	7,822
03/02/2011	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.54000	0.64700	19.81481	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.49200	0.59800	21.54472	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.58900	0.69600	18.16638	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/06/13			Foreign Exchange Future	7.24660	7.34750	1.39238	0.00000	0.0000	1,707
03/02/2011	AUS\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.64000	0.73300	14.53125	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.59500	0.68700	15.46218	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04800	0.04000	16.66667	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.68500	0.78000	13.86861	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/09/19			Foreign Exchange Future	7.26240	7.36600	1.42653	7.36000	7.3600	5,842
03/02/2011	AUS\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.69000	0.78200	13.33333	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07800	0.06600	15.38462	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.64700	0.73800	14.06491	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08500	0.07200	15.29412	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.73300	0.82700	12.82401	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07100	0.06100	14.08451	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2015/12/14			Foreign Exchange Future	8.04540	8.17970	1.66928	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.21300	1.30500	7.58450	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.46800	0.42500	9.18803	0.00000	0.0000	0
03/02/2011	AUS\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.18500	1.27500	7.59494	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
03/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.49000	0.44500	9.18367	0.00000	0.0000	0
03/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.24100	1.33500	7.57454	0.00000	0.0000	0
03/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.44600	0.40500	9.19283	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.29100	7.36790	1.05473	0.00000	0.0000	1,791
03/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.27400	0.33900	23.72263	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.03300	0.02100	36.36364	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.23300	0.29500	26.60944	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.04200	0.02700	35.71429	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.31600	0.38400	21.51899	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.02500	0.01600	36.00000	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.37440	7.44320	0.93296	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.52200	0.58200	11.49425	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04800	0.03900	18.75000	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.48100	0.53900	12.05821	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.05700	0.04600	19.29825	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.56500	0.62500	10.61947	0.00000	0.0000	0
03/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
03/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.68810	7.68390	0.05463	7.65100	7.6480	1,240
03/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.46400	0.45900	1.07759	0.00000	0.0000	0
03/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
03/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.42000	0.41500	1.19048	0.00000	0.0000	0
03/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
03/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.50900	0.50400	0.98232	0.00000	0.0000	0
03/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
03/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.79950	7.78640	0.16796	0.00000	0.0000	0
03/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.74300	0.73200	1.48048	0.00000	0.0000	0
03/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0
03/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.70200	0.69000	1.70940	0.00000	0.0000	0
03/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.05300	0.05400	1.88679	0.00000	0.0000	0
03/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.78600	0.77500	1.39949	0.00000	0.0000	0
03/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
03/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,353.89000	14,446.70000	0.64658	0.00000	0.0000	0
03/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	753.90000	846.70000	12.30932	0.00000	0.0000	0
03/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	753.90000	846.70000	12.30932	0.00000	0.0000	0
03/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	753.90000	846.70000	12.30932	0.00000	0.0000	0
03/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,548.42000	14,626.53000	0.53690	0.00000	0.0000	0
03/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,048.40000	1,126.50000	7.44945	0.00000	0.0000	0
03/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,048.40000	1,126.50000	7.44945	0.00000	0.0000	0
03/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,048.40000	1,126.50000	7.44945	0.00000	0.0000	0
03/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	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
03/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.09800	1.11110	1.19308	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.05160	0.06310	22.28682	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00360	0.00200	44.44444	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01930	0.02620	35.75130	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02130	0.01510	29.10798	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09860	0.11180	13.38742	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00060	0.00070	16.66667	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.11520	1.12730	1.08501	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.07690	0.08620	12.09363	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01170	0.00890	23.93162	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.04540	0.05140	13.21586	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03020	0.02410	20.19868	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.11850	0.13000	9.70464	0.00000	0.0000	0
03/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00330	0.00270	18.18182	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>374,775</b>
<b>Option Open Interest</b>										<b>216,031</b>
<b>Total</b>										<b>590,806</b>