



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 01/03/2011

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
01/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.96710	6.96090	0.08899	6.97520	6.9521	227,080
01/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
01/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.03300	1.03900	0.58083	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
01/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.08300	1.08900	0.55402	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.98300	0.98900	0.61038	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.53300	1.53900	0.39139	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
01/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.53300	3.53900	0.16983	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
01/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.34000	0.34500	1.47059	0.00000	0.0000	2,000
01/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	6,050
01/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.43300	1.43900	0.41870	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
01/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.53500	0.54000	0.93458	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	12,000
01/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.58400	0.59000	1.02740	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	871
01/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.63400	0.64000	0.94637	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,071
01/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29400	0.29800	1.36054	0.00000	0.0000	3,000
01/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	11,600
01/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.16400	0.16600	1.21951	0.00000	0.0000	3,000
01/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	3,280
01/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.43700	0.44200	1.14416	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.20500	0.20800	1.46341	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	100
01/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.38800	0.39300	1.28866	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.24800	0.25200	1.61290	0.00000	0.0000	2,571
01/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.03100	0.02900	6.45161	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
01/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.14800	0.14000	5.40541	0.00000	0.0000	8,500
01/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.09300	0.09300	0.00000	0.00000	0.0000	0
01/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	1,600
01/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.06170	7.05540	0.08921	7.06500	7.0516	74,026
01/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.10500	0.10000	4.76190	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.49300	0.49500	0.40568	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.09600	0.09100	5.20833	0.00000	0.0000	800
01/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.53400	0.53600	0.37453	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.11500	0.11000	4.34783	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.45300	0.45500	0.44150	0.00000	0.0000	1,000
01/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.44200	0.43600	1.35747	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08000	0.08100	1.25000	0.00000	0.0000	300
01/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.30500	0.30600	0.32787	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.16700	0.16100	3.59281	0.00000	0.0000	400
01/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.20900	0.21000	0.47847	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.22100	0.21500	2.71493	0.00000	0.0000	500
01/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.98000	0.98400	0.40816	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	500
01/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.79500	0.79900	0.50314	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	1,000
01/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.34000	0.34100	0.29412	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.15200	0.14600	3.94737	0.00000	0.0000	500
01/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.13800	0.13300	3.62319	0.00000	0.0000	250
01/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.37600	0.37800	0.53191	0.00000	0.0000	200
01/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.23900	0.24100	0.83682	0.00000	0.0000	0
01/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.20100	0.19600	2.48756	0.00000	0.0000	650
01/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.16500	7.15960	0.07537	7.16880	7.1600	12,758
01/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.10900	0.10700	1.83486	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.99400	0.99700	0.30181	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.10400	0.10100	2.88462	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03900	1.04100	0.19249	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.11500	0.11300	1.73913	0.00000	0.0000	3,000
01/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.95000	0.95300	0.31579	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.77900	0.78100	0.25674	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.14400	0.14100	2.08333	0.00000	0.0000	2,800
01/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.23400	0.22900	2.13675	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.46900	0.46900	0.00000	0.00000	0.0000	2,800
01/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.52000	0.51300	1.34615	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.15500	0.15300	1.29032	0.00000	0.0000	10,000
01/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.45700	0.45000	1.53173	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.19200	0.19000	1.04167	0.00000	0.0000	10,000
01/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.50400	0.50500	0.19841	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.21900	0.21500	1.82648	0.00000	0.0000	10,000
01/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00000	0.61900	100.00000	0.00000	0.0000	0
01/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.00000	0.17900	100.00000	0.00000	0.0000	200

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01/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.26520	7.25870	0.08947	0.00000	0.0000	970
01/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.35600	0.34800	2.24719	0.00000	0.0000	0
01/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.44100	0.43900	0.45351	0.00000	0.0000	0
01/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.33900	0.33100	2.35988	0.00000	0.0000	0
01/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.47400	0.47200	0.42194	0.00000	0.0000	0
01/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.37400	0.36600	2.13904	0.00000	0.0000	0
01/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.40900	0.40700	0.48900	0.00000	0.0000	0
01/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.37460	7.36790	0.09085	0.00000	0.0000	277
01/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.62800	0.61700	1.75159	0.00000	0.0000	0
01/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.28900	0.28500	1.38408	0.00000	0.0000	0
01/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.60000	0.59000	1.66667	0.00000	0.0000	0
01/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.31100	0.30800	0.96463	0.00000	0.0000	0
01/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.65700	0.64600	1.67428	0.00000	0.0000	0
01/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.26800	0.26400	1.49254	0.00000	0.0000	0
01/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.64800	0.63800	1.54321	0.00000	0.0000	0
01/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.27300	0.27000	1.09890	0.00000	0.0000	1,000
01/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.28040	9.27520	0.05603	0.00000	0.0000	0
01/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.50000	1.49600	0.26667	0.00000	0.0000	0
01/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.42000	1.42100	0.07042	0.00000	0.0000	0
01/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.48300	1.47900	0.26972	0.00000	0.0000	0
01/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45300	1.45400	0.06882	0.00000	0.0000	0
01/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.51700	1.51300	0.26368	0.00000	0.0000	0
01/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38700	1.38800	0.07210	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.96710	6.96090	0.08899	0.00000	0.0000	125
01/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.05981	0.05371	10.19896	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.09271	0.09281	0.10786	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.04326	0.03813	11.85853	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.12616	0.12723	0.84813	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.08133	0.07439	8.53314	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.06423	0.06349	1.15211	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.06170	7.05540	0.08921	0.00000	0.0000	40
01/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.22116	0.21530	2.64967	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.20946	0.20990	0.21006	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.20128	0.19554	2.85175	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.23958	0.24014	0.23374	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.24743	0.24140	2.43705	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.18573	0.18600	0.14537	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.12605	0.12103	3.98255	0.00000	0.0000	0
01/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.41435	0.41563	0.30892	0.00000	0.0000	60
01/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.31400	11.34100	0.23864	0.00000	0.0000	30,600
01/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.50100	0.47500	5.18962	0.00000	0.0000	2,000
01/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.54800	0.52200	4.74453	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0

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01/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.45500	0.42900	5.71429	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.20400	0.18200	10.78431	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	569
01/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.23700	1.21000	2.18270	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	569
01/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.69200	0.66600	3.75723	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	150
01/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.31400	3.34100	0.81473	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	4.01400	4.04100	0.67265	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.45510	11.48240	0.23832	11.50100	11.5010	2,997
01/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.21200	0.21600	1.88679	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.60700	0.58400	3.78913	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.19800	0.20300	2.52525	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.64300	0.62100	3.42146	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.22500	0.23100	2.66667	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.57000	0.54900	3.68421	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.80000	0.81800	2.25000	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.09500	0.08600	9.47368	0.00000	0.0000	10
01/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.34500	0.32900	4.63768	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.35000	0.36100	3.14286	0.00000	0.0000	10
01/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.30900	0.31600	2.26537	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.40400	0.38400	4.95050	0.00000	0.0000	100
01/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.18600	0.19000	2.15054	0.00000	0.0000	0
01/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.68100	0.65800	3.37739	0.00000	0.0000	100
01/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.60150	11.63120	0.25600	11.61950	11.6195	2,507
01/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.55200	0.56500	2.35507	0.00000	0.0000	0
01/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.45100	0.43400	3.76940	0.00000	0.0000	0
01/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.52700	0.54000	2.46679	0.00000	0.0000	0
01/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.47600	0.45900	3.57143	0.00000	0.0000	0
01/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.57700	0.59100	2.42634	0.00000	0.0000	0
01/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.42600	0.41000	3.75587	0.00000	0.0000	0
01/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.48300	0.49500	2.48447	0.00000	0.0000	0
01/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.53200	0.51400	3.38346	0.00000	0.0000	100
01/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.33300	0.34300	3.00300	0.00000	0.0000	0
01/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.83200	0.81200	2.40385	0.00000	0.0000	200
01/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.73880	11.76640	0.23512	0.00000	0.0000	87
01/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.65600	0.66400	1.21951	0.00000	0.0000	0
01/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.56700	0.54800	3.35097	0.00000	0.0000	0
01/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.63300	0.64200	1.42180	0.00000	0.0000	0
01/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.59400	0.57600	3.03030	0.00000	0.0000	0
01/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.68000	0.68900	1.32353	0.00000	0.0000	0
01/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.54100	0.52300	3.32717	0.00000	0.0000	0
01/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.45300	0.46300	2.20751	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
01/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.91400	0.89700	1.85996	0.00000	0.0000	250
01/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08510	0.08480	0.35253	0.00000	0.0000	438
01/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00050	0.00039	22.00000	0.00000	0.0000	0
01/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00240	0.00259	7.91667	0.00000	0.0000	0
01/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01190	0.01220	2.52101	0.00000	0.0000	0
01/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00810	0.00780	3.70370	0.00000	0.0000	0
01/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08630	0.08610	0.23175	0.00000	0.0000	573
01/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00365	0.00354	3.01370	0.00000	0.0000	0
01/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00235	0.00244	3.82979	0.00000	0.0000	0
01/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00092	0.00088	4.34783	0.00000	0.0000	0
01/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00962	0.00978	1.66320	0.00000	0.0000	0
01/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01146	0.01126	1.74520	0.00000	0.0000	0
01/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00016	0.00016	0.00000	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.63630	9.63240	0.04047	9.64000	9.6351	17,468
01/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.20800	0.20800	0.00000	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.24900	0.24900	0.00000	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.05700	0.05200	8.77193	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.17100	0.17000	0.58480	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.18800	0.18100	3.72340	0.00000	0.0000	10,429
01/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.76600	0.77000	0.52219	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	14,937
01/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.86600	0.86900	0.34642	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	4,508
01/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.47400	0.47600	0.42194	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	100
01/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.11900	0.11300	5.04202	0.00000	0.0000	500
01/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	3,000
01/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.38000	0.38200	0.52632	0.00000	0.0000	0
01/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	500
01/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.75430	9.75060	0.03793	9.76000	9.7500	8,089
01/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.26100	0.26100	0.00000	0.00000	0.0000	0
01/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.30700	0.31000	0.97720	0.00000	0.0000	0
01/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.24200	0.24200	0.00000	0.00000	0.0000	0
01/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.33800	0.34100	0.88757	0.00000	0.0000	0
01/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.28100	0.28100	0.00000	0.00000	0.0000	0
01/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.27700	0.28000	1.08303	0.00000	0.0000	0
01/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.87640	9.87380	0.02633	9.86000	9.8600	3,161
01/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.51800	0.51200	1.15830	0.00000	0.0000	0
01/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.29200	0.28800	1.36986	0.00000	0.0000	0
01/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.49000	0.48400	1.22449	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
01/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.31400	0.31000	1.27389	0.00000	0.0000	0
01/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.54700	0.54200	0.91408	0.00000	0.0000	0
01/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.27100	0.26800	1.10701	0.00000	0.0000	0
01/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.99080	9.98690	0.03904	0.00000	0.0000	0
01/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58500	0.58100	0.68376	0.00000	0.0000	0
01/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.39400	0.39400	0.00000	0.00000	0.0000	0
01/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.56000	0.55500	0.89286	0.00000	0.0000	0
01/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.41900	0.41800	0.23866	0.00000	0.0000	0
01/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.61200	0.60800	0.65359	0.00000	0.0000	0
01/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37100	0.37100	0.00000	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.07730	7.07710	0.00283	0.00000	0.0000	8,246
01/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.38000	0.37900	0.26316	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.33100	0.33000	0.30211	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.42900	0.42800	0.23310	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.09120	7.09080	0.00564	7.10100	7.1010	10,103
01/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.49100	0.49000	0.20367	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.44800	0.44700	0.22321	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.53500	0.53400	0.18692	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.10430	7.10460	0.00422	0.00000	0.0000	5,840
01/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.55000	0.55000	0.00000	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.09600	0.09500	1.04167	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.51000	0.50900	0.19608	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10600	0.10400	1.88679	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.59200	0.59100	0.16892	0.00000	0.0000	0
01/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08800	0.08600	2.27273	0.00000	0.0000	0
01/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.98620	7.98040	0.07263	0.00000	0.0000	0
01/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.18700	1.18100	0.50548	0.00000	0.0000	0
01/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.50100	0.50100	0.00000	0.00000	0.0000	0
01/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.16000	1.15500	0.43103	0.00000	0.0000	0
01/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.52400	0.52500	0.19084	0.00000	0.0000	0
01/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.21400	1.20900	0.41186	0.00000	0.0000	0
01/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.47800	0.47900	0.20921	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.14930	7.15160	0.03217	0.00000	0.0000	1,791
01/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13300	0.13200	0.75188	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17100	0.17100	0.00000	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.02200	0.01900	13.63636	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
01/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.23080	7.23320	0.03319	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.39900	0.39900	0.00000	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.36100	0.36000	0.27701	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08000	0.07700	3.75000	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.43800	0.43800	0.00000	0.00000	0.0000	0
01/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
01/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.49850	7.49180	0.08935	0.00000	0.0000	0
01/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.26400	0.25600	3.03030	0.00000	0.0000	0
01/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
01/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.22100	0.21300	3.61991	0.00000	0.0000	0
01/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
01/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.30900	0.30100	2.58900	0.00000	0.0000	0
01/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.60670	7.59980	0.09071	0.00000	0.0000	0
01/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.56700	0.56100	1.05820	0.00000	0.0000	0
01/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	0
01/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.52700	0.52100	1.13852	0.00000	0.0000	0
01/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07000	0.07100	1.42857	0.00000	0.0000	0
01/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.60800	0.60100	1.15132	0.00000	0.0000	0
01/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
01/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,886.81000	13,877.21000	0.06913	0.00000	0.0000	0
01/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	286.80000	277.20000	3.34728	0.00000	0.0000	0
01/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	286.80000	277.20000	3.34728	0.00000	0.0000	0
01/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	286.80000	277.20000	3.34728	0.00000	0.0000	0
01/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,073.60000	14,066.12000	0.05315	0.00000	0.0000	0
01/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	573.60000	566.10000	1.30753	0.00000	0.0000	0
01/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	573.60000	566.10000	1.30753	0.00000	0.0000	0
01/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	573.60000	566.10000	1.30753	0.00000	0.0000	0
01/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.06050	1.05980	0.06601	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01680	0.01600	4.76190	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00630	0.00620	1.58730	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00130	0.00130	0.00000	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04080	0.04150	1.71569	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.06090	0.06030	0.98522	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00040	0.00050	25.00000	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07700	1.07630	0.06500	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04670	0.04580	1.92719	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01970	0.01950	1.01523	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
01/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02430	0.02370	2.46914	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04730	0.04740	0.21142	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08320	0.08200	1.44231	0.00000	0.0000	0
01/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00620	0.00570	8.06452	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>407,176</b>
<b>Option Open Interest</b>										<b>211,025</b>
<b>Total</b>										<b>618,201</b>