



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 02/03/2011

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
02/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.96090	6.90400	0.81742	7.01770	6.9110	212,095
02/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
02/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.03900	1.09600	5.48604	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
02/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.08900	1.14600	5.23416	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.98900	1.04600	5.76340	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.53900	1.59600	3.70370	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
02/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.53900	3.59600	1.61062	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
02/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.34500	0.39900	15.65217	0.00000	0.0000	2,000
02/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	6,050
02/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.43900	1.49600	3.96108	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
02/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.54000	0.59700	10.55556	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	12,000
02/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.59000	0.64600	9.49153	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	871
02/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.64000	0.69600	8.75000	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,071
02/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29800	0.35100	17.78523	0.00000	0.0000	3,000
02/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	7,600
02/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.16600	0.21100	27.10843	0.00000	0.0000	3,000
02/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.02700	0.01500	44.44444	0.00000	0.0000	3,280
02/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.44200	0.49700	12.44344	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.20800	0.25600	23.07692	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.01900	0.01000	47.36842	0.00000	0.0000	100
02/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.39300	0.44800	13.99491	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.25200	0.30300	20.23810	0.00000	0.0000	2,571
02/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.02900	0.04400	51.72414	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
02/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.14000	0.09800	30.00000	0.00000	0.0000	8,500
02/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.09300	0.13000	39.78495	0.00000	0.0000	0
02/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.05400	0.03400	37.03704	0.00000	0.0000	1,600
02/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.05540	6.99790	0.81498	13.99160	7.0041	76,574
02/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.10000	0.08700	13.00000	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.49500	0.53900	8.88889	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.09100	0.07900	13.18681	0.00000	0.0000	800
02/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.53600	0.58100	8.39552	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.11000	0.09600	12.72727	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.45500	0.49800	9.45055	0.00000	0.0000	1,000
02/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.43600	0.39100	10.32110	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08100	0.09300	14.81481	0.00000	0.0000	300
02/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.30600	0.34300	12.09150	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.16100	0.14100	12.42236	0.00000	0.0000	400
02/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.21000	0.24100	14.76190	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.21500	0.18900	12.09302	0.00000	0.0000	500
02/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.98400	1.03600	5.28455	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	500
02/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.79900	0.84900	6.25782	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.05400	0.04700	12.96296	0.00000	0.0000	1,000
02/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.34100	0.38000	11.43695	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.14600	0.12800	12.32877	0.00000	0.0000	500
02/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.13300	0.11600	12.78195	0.00000	0.0000	250
02/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.37800	0.41800	10.58201	0.00000	0.0000	200
02/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.24100	0.27400	13.69295	0.00000	0.0000	0
02/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.19600	0.17200	12.24490	0.00000	0.0000	650
02/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.15960	7.10160	0.81010	7.18750	7.1050	13,015
02/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.10700	0.09700	9.34579	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.99700	1.04500	4.81444	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.10100	0.09200	8.91089	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.04100	1.09000	4.70701	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.11300	0.10200	9.73451	0.00000	0.0000	3,000
02/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.95300	1.00000	4.93179	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.78100	0.82600	5.76184	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.14100	0.12800	9.21986	0.00000	0.0000	2,800
02/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.22900	0.20900	8.73362	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.46900	0.50700	8.10235	0.00000	0.0000	2,800
02/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.51300	0.47200	7.99220	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.15300	0.17000	11.11111	0.00000	0.0000	10,000
02/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.45000	0.41200	8.44444	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.19000	0.21000	10.52632	0.00000	0.0000	10,000
02/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.50500	0.54400	7.72277	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.21500	0.19600	8.83721	0.00000	0.0000	10,000
02/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.61900	0.66100	6.78514	0.00000	0.0000	0
02/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.17900	0.16300	8.93855	0.00000	0.0000	200

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02/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.25870	7.19970	0.81282	0.00000	0.0000	970
02/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.34800	0.32500	6.60920	0.00000	0.0000	0
02/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.43900	0.47500	8.20046	0.00000	0.0000	0
02/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.33100	0.30900	6.64653	0.00000	0.0000	0
02/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.47200	0.50900	7.83898	0.00000	0.0000	0
02/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.36600	0.34200	6.55738	0.00000	0.0000	0
02/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.40700	0.44200	8.59951	0.00000	0.0000	0
02/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.36790	7.30780	0.81570	0.00000	0.0000	277
02/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.61700	0.58200	5.67261	0.00000	0.0000	0
02/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.28500	0.31000	8.77193	0.00000	0.0000	0
02/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.59000	0.55600	5.76271	0.00000	0.0000	0
02/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.30800	0.33400	8.44156	0.00000	0.0000	0
02/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.64600	0.61000	5.57276	0.00000	0.0000	0
02/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.26400	0.28800	9.09091	0.00000	0.0000	0
02/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.63800	0.60200	5.64263	0.00000	0.0000	0
02/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.27000	0.29400	8.88889	0.00000	0.0000	1,000
02/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.27520	9.21940	0.60160	0.00000	0.0000	0
02/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.49600	1.46900	1.80481	0.00000	0.0000	0
02/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.42100	1.45000	2.04082	0.00000	0.0000	0
02/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47900	1.45200	1.82556	0.00000	0.0000	0
02/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45400	1.48300	1.99450	0.00000	0.0000	0
02/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.51300	1.48500	1.85063	0.00000	0.0000	0
02/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38800	1.41600	2.01729	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.96090	6.90400	0.81742	0.00000	0.0000	70
02/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.05371	0.03357	37.49767	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.09281	0.12957	39.60780	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.03813	0.02290	39.94230	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.12723	0.16890	32.75171	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.07439	0.04844	34.88372	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.06349	0.09444	48.74783	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.05540	6.99790	0.81498	0.00000	0.0000	280
02/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.21530	0.18938	12.03902	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.20990	0.24148	15.04526	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.19554	0.17166	12.21234	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.24014	0.27376	14.00017	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.24140	0.20889	13.46727	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.18600	0.21099	13.43548	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.12103	0.10549	12.83979	0.00000	0.0000	0
02/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.41563	0.45759	10.09552	0.00000	0.0000	60
02/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.34100	11.25870	0.72569	0.00000	0.0000	30,600
02/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01600	0.00900	43.75000	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.47500	0.55000	15.78947	0.00000	0.0000	2,000
02/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.52200	0.59800	14.55939	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.02000	0.01100	45.00000	0.00000	0.0000	0

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02/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.42900	0.50200	17.01632	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.18200	0.23700	30.21978	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.07300	0.04600	36.98630	0.00000	0.0000	569
02/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.21000	1.29100	6.69421	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	569
02/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.66600	0.74400	11.71171	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	150
02/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.34100	3.25900	2.45435	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	4.04100	3.95900	2.02920	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.48240	11.39960	0.72110	0.00000	0.0000	2,997
02/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.21600	0.18700	13.42593	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.58400	0.63700	9.07534	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.20300	0.17500	13.79310	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.62100	0.67500	8.69565	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.23100	0.20000	13.41991	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.54900	0.60000	9.28962	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.81800	0.74900	8.43521	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.08600	0.09900	15.11628	0.00000	0.0000	10
02/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.32900	0.36500	10.94225	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.36100	0.31500	12.74238	0.00000	0.0000	10
02/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.31600	0.27700	12.34177	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.38400	0.42700	11.19792	0.00000	0.0000	100
02/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.19000	0.16400	13.68421	0.00000	0.0000	0
02/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.65800	0.71400	8.51064	0.00000	0.0000	100
02/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.63120	11.54750	0.71962	0.00000	0.0000	2,507
02/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.56500	0.51700	8.49558	0.00000	0.0000	0
02/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.43400	0.47000	8.29493	0.00000	0.0000	0
02/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.54000	0.49300	8.70370	0.00000	0.0000	0
02/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.45900	0.49600	8.06100	0.00000	0.0000	0
02/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.59100	0.54100	8.46024	0.00000	0.0000	0
02/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.41000	0.44400	8.29268	0.00000	0.0000	0
02/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.49500	0.45400	8.28283	0.00000	0.0000	0
02/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.51400	0.55700	8.36576	0.00000	0.0000	100
02/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.34300	0.31100	9.32945	0.00000	0.0000	0
02/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.81200	0.86400	6.40394	0.00000	0.0000	200
02/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.76640	11.68200	0.71730	0.00000	0.0000	87
02/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.66400	0.62300	6.17470	0.00000	0.0000	0
02/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.54800	0.59100	7.84672	0.00000	0.0000	0
02/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.64200	0.60000	6.54206	0.00000	0.0000	0
02/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.57600	0.61800	7.29167	0.00000	0.0000	0
02/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.68900	0.64700	6.09579	0.00000	0.0000	0
02/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.52300	0.56500	8.03059	0.00000	0.0000	0
02/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.46300	0.43000	7.12743	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
02/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.89700	0.94800	5.68562	0.00000	0.0000	250
02/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08480	0.08450	0.35377	0.00000	0.0000	438
02/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00039	0.00029	25.64103	0.00000	0.0000	0
02/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00259	0.00279	7.72201	0.00000	0.0000	0
02/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01220	0.01250	2.45902	0.00000	0.0000	0
02/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00780	0.00750	3.84615	0.00000	0.0000	0
02/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08610	0.08570	0.46458	0.00000	0.0000	573
02/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00354	0.00330	6.77966	0.00000	0.0000	0
02/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00244	0.00260	6.55738	0.00000	0.0000	0
02/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00088	0.00081	7.95455	0.00000	0.0000	0
02/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00978	0.01011	3.37423	0.00000	0.0000	0
02/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01126	0.01088	3.37478	0.00000	0.0000	0
02/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00016	0.00018	12.50000	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.63240	9.56880	0.66027	9.62220	9.5958	17,466
02/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.04000	0.02400	40.00000	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.20800	0.25500	22.59615	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.03100	0.01800	41.93548	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.24900	0.29900	20.08032	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.05200	0.03200	38.46154	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.17000	0.21300	25.29412	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.04900	0.05800	18.36735	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.18100	0.12700	29.83425	0.00000	0.0000	10,429
02/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.77000	0.83200	8.05195	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	14,937
02/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.86900	0.93200	7.24971	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,508
02/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.47600	0.53500	12.39496	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	100
02/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.11300	0.07300	35.39823	0.00000	0.0000	500
02/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.08100	0.10400	28.39506	0.00000	0.0000	3,000
02/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.38200	0.43900	14.92147	0.00000	0.0000	0
02/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	500
02/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.75060	9.68690	0.65329	0.00000	0.0000	8,089
02/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.26100	0.22700	13.02682	0.00000	0.0000	0
02/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.31000	0.34000	9.67742	0.00000	0.0000	0
02/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.24200	0.21000	13.22314	0.00000	0.0000	0
02/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.34100	0.37300	9.38416	0.00000	0.0000	0
02/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.28100	0.24500	12.81139	0.00000	0.0000	0
02/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.28000	0.30800	10.00000	0.00000	0.0000	0
02/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.87380	9.81010	0.64514	0.00000	0.0000	3,161
02/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.51200	0.47200	7.81250	0.00000	0.0000	0
02/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.28800	0.31200	8.33333	0.00000	0.0000	0
02/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.48400	0.44600	7.85124	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
02/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.31000	0.33600	8.38710	0.00000	0.0000	0
02/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.54200	0.50000	7.74908	0.00000	0.0000	0
02/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.26800	0.29000	8.20896	0.00000	0.0000	0
02/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.98690	9.92210	0.64885	0.00000	0.0000	0
02/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.58100	0.54000	7.05680	0.00000	0.0000	0
02/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.39400	0.41800	6.09137	0.00000	0.0000	0
02/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.55500	0.51500	7.20721	0.00000	0.0000	0
02/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.41800	0.44300	5.98086	0.00000	0.0000	0
02/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.60800	0.56600	6.90789	0.00000	0.0000	0
02/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37100	0.39400	6.19946	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.07710	7.00420	1.03008	7.00500	7.0050	8,189
02/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.37900	0.30600	19.26121	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.33000	0.25700	22.12121	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.42800	0.35500	17.05607	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.09080	7.01810	1.02527	7.02500	7.0250	10,103
02/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.49000	0.42300	13.67347	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.44700	0.38100	14.76510	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05600	0.06300	12.50000	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.53400	0.46700	12.54682	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.10460	7.03290	1.00921	0.00000	0.0000	5,840
02/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.55000	0.49100	10.72727	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.09500	0.10800	13.68421	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.50900	0.45200	11.19843	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10400	0.11900	14.42308	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.59100	0.53100	10.15228	0.00000	0.0000	0
02/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08600	0.09800	13.95349	0.00000	0.0000	0
02/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.98040	7.92400	0.70673	0.00000	0.0000	0
02/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.18100	1.14800	2.79424	0.00000	0.0000	0
02/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.50100	0.52400	4.59082	0.00000	0.0000	0
02/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.15500	1.12200	2.85714	0.00000	0.0000	0
02/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.52500	0.54800	4.38095	0.00000	0.0000	0
02/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.20900	1.17500	2.81224	0.00000	0.0000	0
02/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.47900	0.50100	4.59290	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.15160	7.10300	0.67957	0.00000	0.0000	1,791
02/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13200	0.09600	27.27273	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.03000	0.04300	43.33333	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.09700	0.06600	31.95876	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.04500	0.06300	40.00000	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17100	0.13100	23.39181	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01900	0.02800	47.36842	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
02/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.23320	7.18460	0.67190	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.39900	0.35800	10.27569	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06600	0.07300	10.60606	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.36000	0.32100	10.83333	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07700	0.08600	11.68831	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.43800	0.39700	9.36073	0.00000	0.0000	0
02/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
02/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.49180	7.48290	0.11880	0.00000	0.0000	0
02/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.25600	0.24600	3.90625	0.00000	0.0000	0
02/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
02/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.21300	0.20300	4.69484	0.00000	0.0000	0
02/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
02/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.30100	0.29200	2.99003	0.00000	0.0000	0
02/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.59980	7.59100	0.11579	0.00000	0.0000	0
02/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.56100	0.55200	1.60428	0.00000	0.0000	0
02/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
02/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.52100	0.51200	1.72745	0.00000	0.0000	0
02/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07100	0.07100	0.00000	0.00000	0.0000	0
02/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.60100	0.59300	1.33111	0.00000	0.0000	0
02/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05100	0.05200	1.96078	0.00000	0.0000	0
02/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,877.21000	13,780.15000	0.69942	0.00000	0.0000	0
02/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	277.20000	180.20000	34.99278	0.00000	0.0000	0
02/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
02/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	277.20000	180.10000	35.02886	0.00000	0.0000	0
02/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	277.20000	180.20000	34.99278	0.00000	0.0000	0
02/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	RAIN 2011/06/13			Foreign Exchange Future	14,066.12000	13,967.07000	0.70417	0.00000	0.0000	0
02/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	566.10000	467.10000	17.48808	0.00000	0.0000	0
02/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	566.10000	467.10000	17.48808	0.00000	0.0000	0
02/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	566.10000	467.10000	17.48808	0.00000	0.0000	0
02/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05980	1.05060	0.86809	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01600	0.01020	36.25000	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00620	0.00960	54.83871	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00130	0.00050	61.53846	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04150	0.04990	20.24096	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.06030	0.05110	15.25705	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00050	0.00050	0.00000	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07630	1.06720	0.84549	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04580	0.04020	12.22707	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01950	0.02300	17.94872	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
02/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02370	0.02050	13.50211	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04740	0.05330	12.44726	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.08200	0.07430	9.39024	0.00000	0.0000	0
02/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00570	0.00710	24.56140	0.00000	0.0000	0
Future Open Interest										395,122
Option Open Interest										207,025
Total										602,147