



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/03/2011

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
04/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.90820	6.90860	0.00579	6.92960	6.8985	216,944
04/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
04/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.09200	1.09100	0.09158	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
04/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.14200	1.14100	0.08757	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.04200	1.04100	0.09597	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.59200	1.59100	0.06281	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
04/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.59200	3.59100	0.02784	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
04/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.39400	0.39300	0.25381	0.00000	0.0000	2,000
04/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	6,050
04/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.49200	1.49100	0.06702	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
04/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59200	0.59100	0.16892	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
04/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.64200	0.64100	0.15576	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	871
04/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.69200	0.69100	0.14451	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,071
04/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.34600	0.34400	0.57803	0.00000	0.0000	3,000
04/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	7,600
04/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.20600	0.20200	1.94175	0.00000	0.0000	3,000
04/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	3,280
04/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.49300	0.49200	0.20284	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.25100	0.24800	1.19522	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	100
04/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.44400	0.44200	0.45045	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.29800	0.29500	1.00671	0.00000	0.0000	2,571
04/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.09700	0.09300	4.12371	0.00000	0.0000	8,500
04/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.12300	0.11800	4.06504	0.00000	0.0000	0
04/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	1,600
04/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.00190	7.00310	0.01714	13.85480	6.9890	78,313
04/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53600	0.53400	0.37313	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.08000	0.07900	1.25000	0.00000	0.0000	800
04/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.57800	0.57600	0.34602	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.49500	0.49300	0.40404	0.00000	0.0000	1,000
04/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39400	0.39500	0.25381	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09200	0.09200	0.00000	0.00000	0.0000	300
04/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.34000	0.33900	0.29412	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.14200	0.14200	0.00000	0.00000	0.0000	400
04/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.23900	0.23800	0.41841	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.19100	0.19100	0.00000	0.00000	0.0000	500
04/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.03200	1.02900	0.29070	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	500
04/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.84500	0.84200	0.35503	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.04700	0.04500	4.25532	0.00000	0.0000	1,000
04/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.37700	0.37500	0.53050	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.12900	0.12800	0.77519	0.00000	0.0000	500
04/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.11700	0.11600	0.85470	0.00000	0.0000	250
04/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.41500	0.41300	0.48193	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.27100	0.27000	0.36900	0.00000	0.0000	0
04/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.17300	0.17300	0.00000	0.00000	0.0000	650
04/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.10430	7.10730	0.04223	7.13300	7.1330	13,136
04/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04500	1.03900	0.57416	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.09400	0.09100	3.19149	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.09000	1.08400	0.55046	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.10400	0.10200	1.92308	0.00000	0.0000	3,000
04/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.00000	0.99500	0.50000	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.82700	0.82100	0.72551	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.13100	0.12800	2.29008	0.00000	0.0000	2,800
04/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.21200	0.21100	0.47170	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50800	0.50400	0.78740	0.00000	0.0000	2,800
04/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.47700	0.47800	0.20964	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17300	0.17100	1.15607	0.00000	0.0000	10,000
04/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.41700	0.41700	0.00000	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21300	0.21000	1.40845	0.00000	0.0000	10,000
04/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.54500	0.54100	0.73394	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.19900	0.19800	0.50251	0.00000	0.0000	10,000
04/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.66200	0.65700	0.75529	0.00000	0.0000	0
04/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.16600	0.16400	1.20482	0.00000	0.0000	200

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04/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.20230	7.20810	0.08053	7.20900	7.2090	970
04/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.32800	0.33000	0.60976	0.00000	0.0000	0
04/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.47600	0.47200	0.84034	0.00000	0.0000	0
04/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.31100	0.31300	0.64309	0.00000	0.0000	0
04/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.50900	0.50500	0.78585	0.00000	0.0000	0
04/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.34500	0.34700	0.57971	0.00000	0.0000	0
04/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.44300	0.43900	0.90293	0.00000	0.0000	0
04/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.30920	7.31670	0.10261	0.00000	0.0000	277
04/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.58500	0.58900	0.68376	0.00000	0.0000	0
04/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.31200	0.30800	1.28205	0.00000	0.0000	0
04/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.55800	0.56200	0.71685	0.00000	0.0000	0
04/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.33500	0.33100	1.19403	0.00000	0.0000	0
04/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.61300	0.61700	0.65253	0.00000	0.0000	0
04/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.29000	0.28600	1.37931	0.00000	0.0000	0
04/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.60500	0.60900	0.66116	0.00000	0.0000	0
04/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.29600	0.29200	1.35135	0.00000	0.0000	1,000
04/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.22670	9.22810	0.01517	0.00000	0.0000	0
04/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.48200	1.48200	0.00000	0.00000	0.0000	0
04/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45500	1.45400	0.06873	0.00000	0.0000	0
04/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.46600	1.46500	0.06821	0.00000	0.0000	0
04/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48900	1.48700	0.13432	0.00000	0.0000	0
04/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.49900	1.49800	0.06671	0.00000	0.0000	0
04/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.42200	1.42000	0.14065	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.90820	6.90860	0.00579	6.90870	6.9087	70
04/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.03139	0.02722	13.28449	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.12319	0.11862	3.70972	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.02091	0.01745	16.54711	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.16271	0.15885	2.37232	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.04628	0.04161	10.09075	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.08808	0.08301	5.75613	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.00190	7.00310	0.01714	7.00230	7.0023	280
04/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.19099	0.19093	0.03142	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.23909	0.23783	0.52700	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.17310	0.17287	0.13287	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.27120	0.26977	0.52729	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.21069	0.21080	0.05221	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.20879	0.20770	0.52206	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.10622	0.10533	0.83788	0.00000	0.0000	0
04/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.45432	0.45223	0.46003	0.00000	0.0000	60
04/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.23610	11.25090	0.13172	0.00000	0.0000	30,352
04/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57000	0.55400	2.80702	0.00000	0.0000	2,000
04/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61900	0.60300	2.58481	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0

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04/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52200	0.50500	3.25670	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.25000	0.23400	6.40000	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	569
04/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.31400	1.29900	1.14155	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	569
04/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.76600	0.75100	1.95822	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	150
04/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.23600	3.25100	0.46354	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.93600	3.95100	0.38110	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.37610	11.39240	0.14328	11.36550	11.3647	3,821
04/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.17700	0.18200	2.82486	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.65100	0.64000	1.68971	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.16600	0.17000	2.40964	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.69000	0.67800	1.73913	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.19000	0.19400	2.10526	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.61400	0.60200	1.95440	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.72800	0.74100	1.78571	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.10200	0.09900	2.94118	0.00000	0.0000	10
04/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.37600	0.36700	2.39362	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.30200	0.30900	2.31788	0.00000	0.0000	10
04/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.26500	0.27100	2.26415	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.43900	0.42900	2.27790	0.00000	0.0000	100
04/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.15500	0.15900	2.58065	0.00000	0.0000	0
04/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.72900	0.71700	1.64609	0.00000	0.0000	100
04/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.52080	11.54080	0.17360	0.00000	0.0000	2,512
04/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.49900	0.50700	1.60321	0.00000	0.0000	0
04/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.47800	0.46600	2.51046	0.00000	0.0000	0
04/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.47900	0.48400	1.04384	0.00000	0.0000	0
04/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.50800	0.49300	2.95276	0.00000	0.0000	0
04/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.52300	0.53200	1.72084	0.00000	0.0000	0
04/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45200	0.44100	2.43363	0.00000	0.0000	0
04/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.44000	0.44400	0.90909	0.00000	0.0000	0
04/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.56900	0.55300	2.81195	0.00000	0.0000	100
04/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.30100	0.30400	0.99668	0.00000	0.0000	0
04/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.88000	0.86300	1.93182	0.00000	0.0000	200
04/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.65500	11.67920	0.20764	0.00000	0.0000	87
04/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.60700	0.61800	1.81219	0.00000	0.0000	0
04/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.60200	0.58900	2.15947	0.00000	0.0000	0
04/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.58700	0.59800	1.87394	0.00000	0.0000	0
04/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.63200	0.61900	2.05696	0.00000	0.0000	0
04/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.63000	0.64200	1.90476	0.00000	0.0000	0
04/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.57500	0.56300	2.08696	0.00000	0.0000	0
04/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.42000	0.42800	1.90476	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.96500	0.94900	1.65803	0.00000	0.0000	250
04/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08390	0.08390	0.00000	0.08411	0.0841	426
04/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00017	0.00015	11.76471	0.00000	0.0000	0
04/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00327	0.00325	0.61162	0.00000	0.0000	0
04/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01310	0.01310	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00690	0.00690	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08510	0.08510	0.00000	0.00000	0.0000	573
04/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00303	0.00303	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00293	0.00293	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00074	0.00074	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01064	0.01064	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01031	0.01031	0.00000	0.00000	0.0000	0
04/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00021	0.00021	0.00000	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.62570	9.66980	0.45815	9.67500	9.6400	17,807
04/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.20500	0.16700	18.53659	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.24700	0.20700	16.19433	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.04100	0.05000	21.95122	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.16500	0.13000	21.21212	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03800	0.02700	28.94737	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.16400	0.19700	20.12195	0.00000	0.0000	10,429
04/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.77500	0.73100	5.67742	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	14,937
04/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.87500	0.83000	5.14286	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	4,508
04/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.47900	0.43500	9.18580	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	100
04/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.09500	0.12100	27.36842	0.00000	0.0000	500
04/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.06900	0.05100	26.08696	0.00000	0.0000	3,000
04/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.38300	0.34000	11.22715	0.00000	0.0000	0
04/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	500
04/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.74200	9.78750	0.46705	9.79150	9.7470	8,895
04/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.24700	0.26900	8.90688	0.00000	0.0000	0
04/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.30500	0.28200	7.54098	0.00000	0.0000	0
04/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.22900	0.24900	8.73362	0.00000	0.0000	0
04/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.33700	0.31200	7.41840	0.00000	0.0000	0
04/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.26700	0.29400	10.11236	0.00000	0.0000	0
04/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.27500	0.25700	6.54545	0.00000	0.0000	0
04/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.86000	9.90790	0.48580	0.00000	0.0000	3,161
04/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.50200	0.53200	5.97610	0.00000	0.0000	0
04/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.29200	0.27400	6.16438	0.00000	0.0000	0
04/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.47400	0.50400	6.32911	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.31400	0.29600	5.73248	0.00000	0.0000	0
04/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.53000	0.56200	6.03774	0.00000	0.0000	0
04/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.27000	0.25400	5.92593	0.00000	0.0000	0
04/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.96810	10.02030	0.52367	0.00000	0.0000	0
04/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.56500	0.59900	6.01770	0.00000	0.0000	0
04/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.39700	0.37900	4.53401	0.00000	0.0000	0
04/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.53900	0.57300	6.30798	0.00000	0.0000	0
04/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42100	0.40300	4.27553	0.00000	0.0000	0
04/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.59200	0.62700	5.91216	0.00000	0.0000	0
04/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37400	0.35700	4.54545	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.00330	6.99070	0.17992	0.00000	0.0000	8,189
04/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.30400	0.29200	3.94737	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.25500	0.24400	4.31373	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35400	0.34200	3.38983	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.01770	7.00590	0.16815	7.00000	7.0000	10,093
04/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.42200	0.41300	2.13270	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05400	0.05700	5.55556	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.38000	0.37100	2.36842	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.46600	0.45500	2.36052	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.03120	7.02150	0.13796	0.00000	0.0000	6,040
04/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.49000	0.48200	1.63265	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10900	0.11100	1.83486	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.45100	0.44300	1.77384	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12000	0.12200	1.66667	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.53000	0.52100	1.69811	0.00000	0.0000	0
04/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09900	0.10000	1.01010	0.00000	0.0000	0
04/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.97500	7.94540	0.37116	0.00000	0.0000	0
04/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.18000	1.16000	1.69492	0.00000	0.0000	0
04/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.50500	0.51500	1.98020	0.00000	0.0000	0
04/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.15300	1.13300	1.73461	0.00000	0.0000	0
04/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.52800	0.53800	1.89394	0.00000	0.0000	0
04/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.20700	1.18700	1.65700	0.00000	0.0000	0
04/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.48200	0.49200	2.07469	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.09520	7.11190	0.23537	0.00000	0.0000	1,791
04/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.08700	0.09200	5.74713	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.04200	0.03000	28.57143	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.06300	0.04800	23.80952	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.12200	0.13000	6.55738	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.17620	7.19420	0.25083	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.35500	0.36700	3.38028	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.31900	0.33000	3.44828	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09300	0.08600	7.52688	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.39300	0.40600	3.30789	0.00000	0.0000	0
04/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	0
04/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.42530	7.47430	0.65991	0.00000	0.0000	0
04/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.19200	0.23300	21.35417	0.00000	0.0000	0
04/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01700	0.00900	47.05882	0.00000	0.0000	0
04/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.15100	0.18900	25.16556	0.00000	0.0000	0
04/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.02600	0.01500	42.30769	0.00000	0.0000	0
04/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.23600	0.28000	18.64407	0.00000	0.0000	0
04/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
04/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.53190	7.58140	0.65720	0.00000	0.0000	0
04/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.50300	0.54300	7.95229	0.00000	0.0000	0
04/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	0
04/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.46500	0.50400	8.38710	0.00000	0.0000	0
04/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08300	0.07300	12.04819	0.00000	0.0000	0
04/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.54300	0.58400	7.55064	0.00000	0.0000	0
04/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	0
04/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,803.09000	13,833.55000	0.22068	0.00000	0.0000	0
04/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	203.10000	233.60000	15.01723	0.00000	0.0000	0
04/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
04/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	203.10000	233.50000	14.96800	0.00000	0.0000	0
04/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	203.10000	233.60000	15.01723	0.00000	0.0000	0
04/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,987.58000	14,020.77000	0.23728	0.00000	0.0000	0
04/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	487.60000	520.80000	6.80886	0.00000	0.0000	0
04/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	487.60000	520.80000	6.80886	0.00000	0.0000	0
04/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	487.60000	520.80000	6.80886	0.00000	0.0000	0
04/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05120	1.05200	0.07610	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01010	0.01010	0.00000	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00890	0.00810	8.98876	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00060	0.00050	16.66667	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04940	0.04850	1.82186	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05180	0.05240	1.15830	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00060	0.00040	33.33333	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06740	1.06870	0.12179	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04030	0.04120	2.23325	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02290	0.02250	1.74672	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02040	0.02070	1.47059	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07460	0.07580	1.60858	0.00000	0.0000	0
04/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00720	0.00710	1.38889	0.00000	0.0000	0
Future Open Interest										403,737
Option Open Interest										206,825
Total										610,562