



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 05/01/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.76520	6.81060	0.67108	6.81680	6.7547	272,086
05/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	29,607
05/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.24300	1.19500	3.86163	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	340
05/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.29200	1.24400	3.71517	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.19400	1.14500	4.10385	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.73800	1.69100	2.70426	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	30,000
05/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.73500	3.68900	1.23159	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
05/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.57400	0.53000	7.66551	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	29,607
05/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.63900	1.59100	2.92862	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	3,000
05/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.75900	0.71200	6.19236	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	12,000
05/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.80600	0.75900	5.83127	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	871
05/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.85400	0.80600	5.62061	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	3,071
05/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.52900	0.48700	7.93951	0.00000	0.0000	3,000
05/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	10,500
05/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.40100	0.36300	9.47631	0.00000	0.0000	3,000
05/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.06600	0.07400	12.12121	0.00000	0.0000	4,780
05/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.66500	0.62000	6.76692	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	65
05/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.44200	0.40300	8.82353	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.05700	0.06400	12.28070	0.00000	0.0000	500
05/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.61900	0.57500	7.10824	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	400
05/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.05000	0.05500	10.00000	0.00000	0.0000	0
05/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.48500	0.44400	8.45361	0.00000	0.0000	2,571
05/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.21300	0.18900	11.26761	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
05/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.12800	0.15000	17.18750	0.00000	0.0000	3,000
05/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.84400	6.88960	0.66628	6.90000	6.8488	61,373
05/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.10800	0.12100	12.03704	0.00000	0.0000	0
05/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.71400	0.68100	4.62185	0.00000	0.0000	0
05/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.10100	0.11300	11.88119	0.00000	0.0000	300
05/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.75700	0.72300	4.49141	0.00000	0.0000	0
05/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.11500	0.12900	12.17391	0.00000	0.0000	0
05/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.67100	0.63900	4.76900	0.00000	0.0000	0
05/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33900	0.37400	10.32448	0.00000	0.0000	0
05/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.19500	0.18400	5.64103	0.00000	0.0000	0
05/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.94630	6.99150	0.65071	6.98050	6.9795	11,723
05/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.11000	0.12000	9.09091	0.00000	0.0000	0
05/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.21400	1.17900	2.88303	0.00000	0.0000	0
05/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.10500	0.11500	9.52381	0.00000	0.0000	0
05/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.25900	1.22400	2.77998	0.00000	0.0000	0
05/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.11500	0.12500	8.69565	0.00000	0.0000	0
05/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16900	1.13400	2.99401	0.00000	0.0000	0
05/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.03580	7.08080	0.63959	0.00000	0.0000	16
05/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.31100	0.33300	7.07395	0.00000	0.0000	0
05/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.62500	0.60200	3.68000	0.00000	0.0000	0
05/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.29700	0.31900	7.40741	0.00000	0.0000	0
05/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.66100	0.63800	3.47958	0.00000	0.0000	0
05/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.32500	0.34800	7.07692	0.00000	0.0000	0
05/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.58900	0.56700	3.73514	0.00000	0.0000	0
05/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.03000	9.07560	0.50498	0.00000	0.0000	0
05/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.49000	1.52100	2.08054	0.00000	0.0000	0
05/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.66000	1.64500	0.90361	0.00000	0.0000	0
05/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47400	1.50500	2.10312	0.00000	0.0000	0
05/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.69400	1.67900	0.88548	0.00000	0.0000	0
05/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.50500	1.53600	2.05980	0.00000	0.0000	0
05/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.62500	1.61000	0.92308	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.76520	6.81060	0.67108	0.00000	0.0000	125
05/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.08572	0.09884	15.30565	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.32052	0.28824	10.07113	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.07496	0.08569	14.31430	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.35976	0.32509	9.63698	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.09805	0.11380	16.06323	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.28285	0.25320	10.48259	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.84400	6.88960	0.66628	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.19020	0.21276	11.86120	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.39620	0.37316	5.81524	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.17660	0.19780	12.00453	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.43260	0.40820	5.64031	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.20497	0.22895	11.69927	0.00000	0.0000	0
05/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.36097	0.33935	5.98942	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
05/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.54540	10.54260	0.02655	10.59400	10.5340	39,127
05/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.27200	1.27500	0.23585	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.32100	1.32300	0.15140	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.22400	1.22700	0.24510	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.94100	0.94300	0.21254	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	870
05/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.00900	2.01100	0.09955	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	870
05/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.46700	1.46900	0.13633	0.00000	0.0000	0
05/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	150
05/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.65810	10.65460	0.03284	0.00000	0.0000	2,059
05/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.10100	0.10000	0.99010	0.00000	0.0000	0
05/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.29300	1.29500	0.15468	0.00000	0.0000	0
05/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.09600	0.09500	1.04167	0.00000	0.0000	0
05/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.33800	1.34000	0.14948	0.00000	0.0000	0
05/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.10700	0.10500	1.86916	0.00000	0.0000	0
05/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.24900	1.25000	0.08006	0.00000	0.0000	0
05/01/2011	£ / R 2011/09/19			Foreign Exchange Future	10.80300	10.79780	0.04813	0.00000	0.0000	2,426
05/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.28200	0.28000	0.70922	0.00000	0.0000	0
05/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.97900	0.98200	0.30644	0.00000	0.0000	0
05/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.27100	0.26900	0.73801	0.00000	0.0000	0
05/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.01800	1.02100	0.29470	0.00000	0.0000	0
05/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.29300	0.29200	0.34130	0.00000	0.0000	0
05/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.94000	0.94400	0.42553	0.00000	0.0000	0
05/01/2011	£ / R 2011/12/19			Foreign Exchange Future	10.92570	10.92090	0.04393	0.00000	0.0000	0
05/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.36800	0.36600	0.54348	0.00000	0.0000	0
05/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.09200	1.09500	0.27473	0.00000	0.0000	0
05/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.35700	0.35500	0.56022	0.00000	0.0000	0
05/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.13100	1.13400	0.26525	0.00000	0.0000	0
05/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.38100	0.37900	0.52493	0.00000	0.0000	0
05/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.05500	1.05800	0.28436	0.00000	0.0000	0
05/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08240	0.08190	0.60680	0.00000	0.0000	731
05/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00119	0.00106	10.92437	0.00000	0.0000	0
05/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00579	0.00616	6.39033	0.00000	0.0000	0
05/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00023	0.00020	13.04348	0.00000	0.0000	0
05/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01483	0.01530	3.16925	0.00000	0.0000	0
05/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00597	0.00554	7.20268	0.00000	0.0000	0
05/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00057	0.00064	12.28070	0.00000	0.0000	0
05/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08340	0.08300	0.47962	0.00000	0.0000	0
05/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00346	0.00331	4.33526	0.00000	0.0000	0
05/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00506	0.00531	4.94071	0.00000	0.0000	0
05/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00131	0.00125	4.58015	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
05/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01291	0.01325	2.63362	0.00000	0.0000	0
05/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00919	0.00886	3.59086	0.00000	0.0000	0
05/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00079	0.00086	8.86076	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14			Foreign Exchange Future	9.04440	8.95020	1.04153	9.01050	8.9850	19,344
05/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.78000	0.86900	11.41026	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.82700	0.91700	10.88271	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02800	0.02200	21.42857	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.73400	0.82200	11.98910	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.51000	0.59200	16.07843	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.05400	0.04200	22.22222	0.00000	0.0000	10,429
05/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.36100	1.45400	6.83321	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	14,937
05/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.46000	1.55400	6.43836	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	4,508
05/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.06700	1.15900	8.62231	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	100
05/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
05/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.59700	0.68200	14.23786	0.00000	0.0000	3,000
05/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.14450	9.04860	1.04872	0.00000	0.0000	5,855
05/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.12400	0.10900	12.09677	0.00000	0.0000	0
05/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.78000	0.86000	10.25641	0.00000	0.0000	0
05/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.11700	0.10300	11.96581	0.00000	0.0000	0
05/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.82300	0.90400	9.84204	0.00000	0.0000	0
05/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.13200	0.11600	12.12121	0.00000	0.0000	0
05/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.73800	0.81700	10.70461	0.00000	0.0000	0
05/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.27480	9.17710	1.05339	0.00000	0.0000	2,364
05/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.26600	0.23900	10.15038	0.00000	0.0000	0
05/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.64100	0.71200	11.07644	0.00000	0.0000	0
05/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.25300	0.22800	9.88142	0.00000	0.0000	0
05/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.67800	0.75100	10.76696	0.00000	0.0000	0
05/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.27900	0.25100	10.03584	0.00000	0.0000	0
05/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.60400	0.67400	11.58940	0.00000	0.0000	0
05/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.38810	9.28940	1.05133	0.00000	0.0000	0
05/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.34000	0.31200	8.23529	0.00000	0.0000	0
05/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.75200	0.82300	9.44149	0.00000	0.0000	0
05/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.32700	0.30000	8.25688	0.00000	0.0000	0
05/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.78900	0.86100	9.12548	0.00000	0.0000	0
05/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.35400	0.32500	8.19209	0.00000	0.0000	0
05/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.71600	0.78600	9.77654	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.75540	6.73480	0.30494	6.72900	6.7290	7,923
05/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.15000	0.13300	11.33333	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09500	0.09800	3.15789	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.11900	0.11100	6.72269	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
05/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11400	0.12600	10.52632	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.18500	0.16600	10.27027	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08000	0.08100	1.25000	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.75420	6.73400	0.29907	0.00000	0.0000	875
05/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.25200	0.24000	4.76190	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14800	0.15600	5.40541	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.21900	0.20800	5.02283	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16500	0.17400	5.45455	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.28700	0.27400	4.52962	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13300	0.14000	5.26316	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.76770	6.74700	0.30586	0.00000	0.0000	5,790
05/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.31300	0.30000	4.15335	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19500	0.20300	4.10256	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.28000	0.26900	3.92857	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21200	0.22200	4.71698	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.34600	0.33400	3.46821	0.00000	0.0000	0
05/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17800	0.18700	5.05618	0.00000	0.0000	0
05/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.55580	7.56570	0.13103	0.00000	0.0000	0
05/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.97600	0.98000	0.40984	0.00000	0.0000	0
05/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.72000	0.71400	0.83333	0.00000	0.0000	0
05/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.95600	0.95900	0.31381	0.00000	0.0000	0
05/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.75000	0.74300	0.93333	0.00000	0.0000	0
05/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.99700	1.00100	0.40120	0.00000	0.0000	0
05/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.69100	0.68500	0.86831	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.78160	6.82370	0.62080	0.00000	0.0000	1,991
05/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.03600	0.04600	27.77778	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.30400	0.27200	10.52632	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.02900	0.03800	31.03448	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.34700	0.31400	9.51009	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.04400	0.05700	29.54545	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.26200	0.23300	11.06870	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.84320	6.88600	0.62544	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.16800	0.19200	14.28571	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.22500	0.20600	8.44444	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.15000	0.17200	14.66667	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.25700	0.23600	8.17121	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.18800	0.21400	13.82979	0.00000	0.0000	0
05/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.19500	0.17800	8.71795	0.00000	0.0000	0
05/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.16060	7.06550	1.32810	7.11100	7.1070	190
05/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.14400	0.11000	23.61111	0.00000	0.0000	0
05/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23300	0.29500	26.60944	0.00000	0.0000	0
05/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12700	0.09700	23.62205	0.00000	0.0000	0
05/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26600	0.33200	24.81203	0.00000	0.0000	0
05/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.16300	0.12600	22.69939	0.00000	0.0000	0
05/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.20200	0.26100	29.20792	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
05/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.25190	7.15530	1.33206	0.00000	0.0000	0
05/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.36200	0.30700	15.19337	0.00000	0.0000	0
05/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.21000	0.25200	20.00000	0.00000	0.0000	0
05/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.33500	0.28300	15.52239	0.00000	0.0000	0
05/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.23300	0.27800	19.31330	0.00000	0.0000	0
05/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.39100	0.33300	14.83376	0.00000	0.0000	0
05/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18900	0.22800	20.63492	0.00000	0.0000	0
05/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,229.24000	13,206.06000	0.17522	0.00000	0.0000	0
05/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	370.80000	393.90000	6.22977	0.00000	0.0000	0
05/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	370.80000	394.00000	6.25674	0.00000	0.0000	0
05/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	370.80000	393.90000	6.22977	0.00000	0.0000	0
05/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,383.81000	13,362.50000	0.15922	0.00000	0.0000	0
05/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	116.20000	137.50000	18.33046	0.00000	0.0000	0
05/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	116.20000	137.50000	18.33046	0.00000	0.0000	0
05/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	116.20000	137.50000	18.33046	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.02350	1.03350	0.97704	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01410	0.01770	25.53191	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.04060	0.03420	15.76355	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00570	0.00740	29.82456	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.08220	0.07390	10.09732	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.03650	0.04330	18.63014	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01300	0.00980	24.61538	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03670	1.04700	0.99354	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03310	0.03880	17.22054	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04640	0.04180	9.91379	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01930	0.02300	19.17098	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.08260	0.07600	7.99031	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05790	0.06560	13.29879	0.00000	0.0000	0
05/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.02120	0.01860	12.26415	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>433,998</b>
<b>Option Open Interest</b>										<b>201,476</b>
<b>Total</b>										<b>635,474</b>