



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/02/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.22630	7.19550	0.42622	7.23130	7.1600	218,675
01/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	29,607
01/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.78300	0.81200	3.70370	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	340
01/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.83100	0.86100	3.61011	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.73500	0.76400	3.94558	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.27600	1.30600	2.35110	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	30,000
01/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.27400	3.30500	0.94685	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
01/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.18300	0.20100	9.83607	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.10900	0.09600	11.92661	0.00000	0.0000	29,607
01/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.17600	1.20700	2.63605	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
01/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.32800	0.35200	7.31707	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.05400	0.04700	12.96296	0.00000	0.0000	12,000
01/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.36900	0.39400	6.77507	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	871
01/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.41200	0.43700	6.06796	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03800	0.03200	15.78947	0.00000	0.0000	3,071
01/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.15200	0.16800	10.52632	0.00000	0.0000	3,000
01/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.12800	0.11300	11.71875	0.00000	0.0000	9,600
01/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.08600	0.09700	12.79070	0.00000	0.0000	3,000
01/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.21200	0.19200	9.43396	0.00000	0.0000	3,280
01/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.25100	0.27200	8.36653	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	65
01/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.10400	0.11600	11.53846	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.18000	0.16100	10.55556	0.00000	0.0000	600
01/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.21600	0.23500	8.79630	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.09200	0.08000	13.04348	0.00000	0.0000	400
01/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.15000	0.13400	10.66667	0.00000	0.0000	0
01/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.12400	0.13900	12.09677	0.00000	0.0000	2,571
01/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.03100	0.03400	9.67742	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
01/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.40700	0.37900	6.87961	0.00000	0.0000	8,500
01/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.32580	7.29310	0.44637	7.30900	7.2805	53,982
01/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.21300	0.20100	5.63380	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.33700	0.35800	6.23145	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.19700	0.18600	5.58376	0.00000	0.0000	800
01/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.37100	0.39300	5.92992	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.23000	0.21700	5.65217	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.30400	0.32400	6.57895	0.00000	0.0000	1,000
01/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.67800	0.65000	4.12979	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05200	0.05700	9.61538	0.00000	0.0000	300
01/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.19700	0.21300	8.12183	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.32300	0.30600	5.26316	0.00000	0.0000	300
01/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.13900	0.15100	8.63309	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.41500	0.39400	5.06024	0.00000	0.0000	500
01/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.76800	0.79500	3.51563	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.09400	0.08800	6.38298	0.00000	0.0000	500
01/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.59900	0.62500	4.34057	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.12500	0.11800	5.60000	0.00000	0.0000	1,000
01/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.00000	0.23600	100.00000	0.00000	0.0000	0
01/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.00000	0.27900	100.00000	0.00000	0.0000	500
01/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.43490	7.40000	0.46941	0.00000	0.0000	12,055
01/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.18100	0.17000	6.07735	0.00000	0.0000	0
01/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.79600	0.82000	3.01508	0.00000	0.0000	0
01/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.17200	0.16100	6.39535	0.00000	0.0000	0
01/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.83700	0.86100	2.86738	0.00000	0.0000	0
01/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.19000	0.17900	5.78947	0.00000	0.0000	0
01/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.75500	0.77900	3.17881	0.00000	0.0000	0
01/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.60000	0.62200	3.66667	0.00000	0.0000	0
01/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.23500	0.22200	5.53191	0.00000	0.0000	2,800
01/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.37000	0.34800	5.94595	0.00000	0.0000	0
01/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.33500	0.34800	3.88060	0.00000	0.0000	2,800
01/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.54150	7.50350	0.50388	0.00000	0.0000	190
01/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.52200	0.49700	4.78927	0.00000	0.0000	0
01/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.33100	0.34400	3.92749	0.00000	0.0000	0
01/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.49600	0.47200	4.83871	0.00000	0.0000	0
01/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.35500	0.36900	3.94366	0.00000	0.0000	0
01/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.54900	0.52300	4.73588	0.00000	0.0000	0
01/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.30800	0.32000	3.89610	0.00000	0.0000	0
01/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.50720	9.47860	0.30082	0.00000	0.0000	0
01/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.67400	1.66300	0.65711	0.00000	0.0000	0
01/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.36700	1.38400	1.24360	0.00000	0.0000	0
01/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.65600	1.64500	0.66425	0.00000	0.0000	0
01/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.39900	1.41600	1.21515	0.00000	0.0000	0
01/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.69200	1.68100	0.65012	0.00000	0.0000	0
01/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.33500	1.35200	1.27341	0.00000	0.0000	0

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01/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.22630	7.19550	0.42622	0.00000	0.0000	125
01/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.28441	0.26051	8.40336	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.05811	0.06501	11.87403	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.24730	0.22499	9.02143	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.07100	0.07949	11.95775	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.32354	0.29824	7.81974	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.04724	0.05274	11.64268	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.32580	7.29310	0.44637	0.00000	0.0000	20
01/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.41513	0.39370	5.16224	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.13933	0.15060	8.08871	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.38291	0.36279	5.25450	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.15711	0.16969	8.00713	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.44880	0.42612	5.05348	0.00000	0.0000	0
01/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.12300	0.13302	8.14634	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.52200	11.58630	0.55806	11.58650	11.5620	31,993
01/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.12400	0.14200	14.51613	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.40200	0.35600	11.44279	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.11100	0.12700	14.41441	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.43900	0.39100	10.93394	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.13900	0.15800	13.66906	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.36700	0.32200	12.26158	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.18900	0.16200	14.28571	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.26100	0.29800	14.17625	0.00000	0.0000	870
01/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.05000	0.99000	5.71429	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	870
01/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.55700	0.50500	9.33573	0.00000	0.0000	0
01/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.07900	0.09100	15.18987	0.00000	0.0000	150
01/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.67040	11.73130	0.52183	11.67100	11.6700	2,391
01/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.33500	0.35800	6.86567	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.51500	0.47700	7.37864	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.31700	0.34000	7.25552	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.54700	0.50900	6.94698	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.35300	0.37700	6.79887	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.48300	0.44600	7.66046	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.00900	1.05800	4.85629	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	10
01/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.29800	0.27300	8.38926	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.51800	0.55400	6.94981	0.00000	0.0000	10
01/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.46300	0.49700	7.34341	0.00000	0.0000	0
01/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.34300	0.31600	7.87172	0.00000	0.0000	100
01/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.82680	11.88300	0.47519	0.00000	0.0000	2,457
01/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.71500	0.74700	4.47552	0.00000	0.0000	0
01/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.38800	0.36400	6.18557	0.00000	0.0000	0
01/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.68700	0.71800	4.51237	0.00000	0.0000	0
01/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.41000	0.38500	6.09756	0.00000	0.0000	0

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01/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.74400	0.77600	4.30108	0.00000	0.0000	0
01/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.36700	0.34300	6.53951	0.00000	0.0000	0
01/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.63300	0.66300	4.73934	0.00000	0.0000	0
01/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.45600	0.43000	5.70175	0.00000	0.0000	100
01/02/2011	£ / R 2011/12/19			Foreign Exchange Future	11.97500	12.02610	0.42672	0.00000	0.0000	0
01/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.82400	0.85000	3.15534	0.00000	0.0000	0
01/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.49900	0.47400	5.01002	0.00000	0.0000	0
01/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.79700	0.82300	3.26223	0.00000	0.0000	0
01/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.52200	0.49700	4.78927	0.00000	0.0000	0
01/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.85100	0.87700	3.05523	0.00000	0.0000	0
01/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.47600	0.45100	5.25210	0.00000	0.0000	0
01/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08810	0.08810	0.00000	0.00000	0.0000	522
01/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00265	0.00260	1.88679	0.00000	0.0000	0
01/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00155	0.00150	3.22581	0.00000	0.0000	0
01/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00029	0.00026	10.34483	0.00000	0.0000	0
01/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00919	0.00916	0.32644	0.00000	0.0000	0
01/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01112	0.01111	0.08993	0.00000	0.0000	0
01/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
01/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08940	0.08940	0.00000	0.00000	0.0000	573
01/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00620	0.00611	1.45161	0.00000	0.0000	0
01/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00180	0.00171	5.00000	0.00000	0.0000	0
01/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00215	0.00207	3.72093	0.00000	0.0000	0
01/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00775	0.00767	1.03226	0.00000	0.0000	0
01/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01457	0.01455	0.13727	0.00000	0.0000	0
01/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00017	0.00015	11.76471	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.90330	9.89500	0.08381	9.84400	9.8440	17,115
01/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.24500	0.23200	5.30612	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.14200	0.13700	3.52113	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.21500	0.20300	5.58140	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.16200	0.15800	2.46914	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.27600	0.26400	4.34783	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.12300	0.11900	3.25203	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.05800	0.05300	8.62069	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.46100	0.44800	2.81996	0.00000	0.0000	10,429
01/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.54800	0.55100	0.54745	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	14,937
01/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.63600	0.64000	0.62893	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	4,508
01/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.31100	0.31000	0.32154	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.11400	0.10500	7.89474	0.00000	0.0000	100
01/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.38200	0.36900	3.40314	0.00000	0.0000	500
01/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.07900	0.07400	6.32911	0.00000	0.0000	3,000
01/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.24400	0.24200	0.81967	0.00000	0.0000	0
01/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.14700	0.13700	6.80272	0.00000	0.0000	500
01/02/2011	€ / R 2011/06/13			Foreign Exchange Future	10.02660	10.01700	0.09575	9.96700	9.9670	7,278

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.45200	0.44300	1.99115	0.00000	0.0000	0
01/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.22500	0.22600	0.44444	0.00000	0.0000	0
01/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.42200	0.41400	1.89573	0.00000	0.0000	0
01/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.24500	0.24700	0.81633	0.00000	0.0000	0
01/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.48200	0.47400	1.65975	0.00000	0.0000	0
01/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.20500	0.20700	0.97561	0.00000	0.0000	0
01/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.15800	10.14520	0.12601	0.00000	0.0000	2,463
01/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.73300	0.71500	2.45566	0.00000	0.0000	0
01/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.22500	0.22000	2.22222	0.00000	0.0000	0
01/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.70000	0.68300	2.42857	0.00000	0.0000	0
01/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.24200	0.23800	1.65289	0.00000	0.0000	0
01/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.76600	0.74800	2.34987	0.00000	0.0000	0
01/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.20800	0.20300	2.40385	0.00000	0.0000	0
01/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.28270	10.26660	0.15657	0.00000	0.0000	0
01/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.79200	0.76800	3.03030	0.00000	0.0000	0
01/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30900	0.30100	2.58900	0.00000	0.0000	0
01/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.76100	0.73900	2.89093	0.00000	0.0000	0
01/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32800	0.32200	1.82927	0.00000	0.0000	0
01/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.82200	0.79900	2.79805	0.00000	0.0000	0
01/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28900	0.28200	2.42215	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.15420	7.21670	0.87361	7.20700	7.1800	7,822
01/02/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.46700	0.52600	12.63383	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.42000	0.47800	13.80952	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.51500	0.57500	11.65049	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.17020	7.23120	0.85074	7.22750	7.2200	1,505
01/02/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.56900	0.62700	10.19332	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.52500	0.58300	11.04762	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.61400	0.67200	9.44625	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.18640	7.24670	0.83908	0.00000	0.0000	5,840
01/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.62700	0.67700	7.97448	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.09100	0.08000	12.08791	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.58600	0.63500	8.36177	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10000	0.08800	12.00000	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.67000	0.72000	7.46269	0.00000	0.0000	0
01/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08400	0.07300	13.09524	0.00000	0.0000	0
01/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.94420	8.04740	1.29906	0.00000	0.0000	0
01/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.15500	1.21500	5.19481	0.00000	0.0000	0
01/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.51100	0.46800	8.41487	0.00000	0.0000	0
01/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.12700	1.18600	5.23514	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
01/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.53300	0.48900	8.25516	0.00000	0.0000	0
01/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.18400	1.24400	5.06757	0.00000	0.0000	0
01/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.49000	0.44700	8.77551	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.23130	7.21310	0.25168	0.00000	0.0000	1,791
01/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.23200	0.21500	7.32759	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.05100	0.05200	1.96078	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.19500	0.17900	8.20513	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.06400	0.06600	3.12500	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.27100	0.25400	6.27306	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.31530	7.29550	0.27067	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.47800	0.46100	3.55649	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06300	0.06600	4.76190	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.43900	0.42200	3.87244	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07400	0.07700	4.05405	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.51900	0.50100	3.46821	0.00000	0.0000	0
01/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05400	0.05600	3.70370	0.00000	0.0000	0
01/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.68750	7.64240	0.58667	0.00000	0.0000	1,390
01/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.46800	0.42500	9.18803	0.00000	0.0000	0
01/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
01/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.42400	0.38300	9.66981	0.00000	0.0000	0
01/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	0
01/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.51200	0.46900	8.39844	0.00000	0.0000	0
01/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
01/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.80090	7.75370	0.60506	0.00000	0.0000	0
01/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.75300	0.70500	6.37450	0.00000	0.0000	0
01/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
01/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.71100	0.66400	6.61041	0.00000	0.0000	0
01/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
01/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.79600	0.74700	6.15578	0.00000	0.0000	0
01/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.04500	0.04300	4.44444	0.00000	0.0000	0
01/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,304.27000	14,288.98000	0.10689	0.00000	0.0000	0
01/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	704.30000	689.00000	2.17237	0.00000	0.0000	0
01/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	704.30000	689.00000	2.17237	0.00000	0.0000	0
01/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	704.30000	689.00000	2.17237	0.00000	0.0000	0
01/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,498.74000	14,482.36000	0.11298	0.00000	0.0000	0
01/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	998.70000	982.40000	1.63212	0.00000	0.0000	0
01/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	998.70000	982.40000	1.63212	0.00000	0.0000	0
01/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
01/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	998.80000	982.40000	1.64197	0.00000	0.0000	0
01/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.09340	1.09090	0.22864	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04900	0.04680	4.48980	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00560	0.00590	5.35714	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01910	0.01770	7.32984	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02570	0.02680	4.28016	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09460	0.09180	2.95983	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00120	0.00090	25.00000	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.11000	1.10770	0.20721	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.07370	0.07210	2.17096	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01370	0.01440	5.10949	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.04350	0.04230	2.75862	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03350	0.03460	3.28358	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.11430	0.11230	1.74978	0.00000	0.0000	0
01/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00430	0.00460	6.97674	0.00000	0.0000	0
Future Open Interest										368,187
Option Open Interest										216,096
Total										584,283