



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 02/02/2011

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
02/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.19550	7.20340	0.10979	7.21110	7.1440	221,542
02/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	29,607
02/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.81200	0.80300	1.10837	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	340
02/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.86100	0.85200	1.04530	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.76400	0.75500	1.17801	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.30600	1.29800	0.61256	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
02/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.30500	3.29700	0.24206	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
02/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.20100	0.18900	5.97015	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09600	0.09200	4.16667	0.00000	0.0000	29,607
02/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.20700	1.19900	0.66280	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
02/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.35200	0.34100	3.12500	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	12,000
02/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.39400	0.38300	2.79188	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	871
02/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.43700	0.42700	2.28833	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	3,071
02/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.16800	0.15700	6.54762	0.00000	0.0000	3,000
02/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.11300	0.11000	2.65487	0.00000	0.0000	9,600
02/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.09700	0.08800	9.27835	0.00000	0.0000	3,000
02/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.19200	0.19100	0.52083	0.00000	0.0000	3,280
02/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.27200	0.26100	4.04412	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.11600	0.10600	8.62069	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.16100	0.15900	1.24224	0.00000	0.0000	600
02/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.23500	0.22400	4.68085	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.08000	0.07700	3.75000	0.00000	0.0000	400
02/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.13400	0.13100	2.23881	0.00000	0.0000	0
02/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.13900	0.12800	7.91367	0.00000	0.0000	2,571
02/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.03400	0.02900	14.70588	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
02/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.37900	0.38200	0.79156	0.00000	0.0000	8,500
02/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.29310	7.30100	0.10832	7.30100	7.2408	54,007
02/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.20100	0.19800	1.49254	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.35800	0.34700	3.07263	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.18600	0.18300	1.61290	0.00000	0.0000	800
02/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.39300	0.38200	2.79898	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.21700	0.21500	0.92166	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.32400	0.31400	3.08642	0.00000	0.0000	1,000
02/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.65000	0.65200	0.30769	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05700	0.05100	10.52632	0.00000	0.0000	300
02/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.21300	0.20300	4.69484	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.30600	0.30400	0.65359	0.00000	0.0000	300
02/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.15100	0.14200	5.96026	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.39400	0.39300	0.25381	0.00000	0.0000	500
02/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.79500	0.78400	1.38365	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.08800	0.08500	3.40909	0.00000	0.0000	500
02/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.62500	0.61300	1.92000	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.11800	0.11400	3.38983	0.00000	0.0000	1,000
02/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.23600	0.22600	4.23729	0.00000	0.0000	0
02/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.27900	0.27700	0.71685	0.00000	0.0000	500
02/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.40000	7.40820	0.11081	7.37860	7.3786	12,065
02/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.17000	0.16800	1.17647	0.00000	0.0000	0
02/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.82000	0.81000	1.21951	0.00000	0.0000	0
02/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.16100	0.15900	1.24224	0.00000	0.0000	0
02/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.86100	0.85100	1.16144	0.00000	0.0000	0
02/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17900	0.17700	1.11732	0.00000	0.0000	0
02/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.77900	0.76900	1.28370	0.00000	0.0000	0
02/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.62200	0.61200	1.60772	0.00000	0.0000	0
02/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.22200	0.22000	0.90090	0.00000	0.0000	2,800
02/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.34800	0.34700	0.28736	0.00000	0.0000	0
02/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.34800	0.33900	2.58621	0.00000	0.0000	2,800
02/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.50350	7.51200	0.11328	0.00000	0.0000	190
02/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.49700	0.49300	0.80483	0.00000	0.0000	0
02/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.34400	0.33100	3.77907	0.00000	0.0000	0
02/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.47200	0.46800	0.84746	0.00000	0.0000	0
02/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.36900	0.35600	3.52304	0.00000	0.0000	0
02/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.52300	0.51900	0.76482	0.00000	0.0000	0
02/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.32000	0.30700	4.06250	0.00000	0.0000	0
02/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.47860	9.48780	0.09706	0.00000	0.0000	0
02/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.66300	1.64900	0.84185	0.00000	0.0000	0
02/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.38400	1.36100	1.66185	0.00000	0.0000	0
02/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.64500	1.63200	0.79027	0.00000	0.0000	0
02/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.41600	1.39400	1.55367	0.00000	0.0000	0
02/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.68100	1.66700	0.83284	0.00000	0.0000	0
02/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.35200	1.32900	1.70118	0.00000	0.0000	0

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02/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.19550	7.20340	0.10979	0.00000	0.0000	125
02/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.26051	0.26090	0.14971	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.06501	0.05750	11.55207	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.22499	0.22450	0.21779	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.07949	0.07110	10.55479	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.29824	0.29952	0.42918	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.05274	0.04612	12.55214	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.29310	7.30100	0.10832	0.00000	0.0000	20
02/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.39370	0.39262	0.27432	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.15060	0.14162	5.96282	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.36279	0.36135	0.39692	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.16969	0.16035	5.50415	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.42612	0.42543	0.16193	0.00000	0.0000	0
02/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.13302	0.12443	6.45768	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.58630	11.66630	0.69047	11.66500	11.5535	31,438
02/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.14200	0.16200	14.08451	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.35600	0.29600	16.85393	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.12700	0.14600	14.96063	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.39100	0.33000	15.60102	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.15800	0.18100	14.55696	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.32200	0.26500	17.70186	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.16200	0.12600	22.22222	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.29800	0.34200	14.76510	0.00000	0.0000	870
02/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.99000	0.91200	7.87879	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	870
02/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.50500	0.43800	13.26733	0.00000	0.0000	0
02/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.09100	0.10400	14.28571	0.00000	0.0000	150
02/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.73130	11.81080	0.67767	0.00000	0.0000	2,391
02/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.35800	0.38300	6.98324	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.47700	0.42200	11.53040	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.34000	0.36400	7.05882	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.50900	0.45300	11.00196	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.37700	0.40400	7.16180	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.44600	0.39300	11.88341	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.05800	1.12400	6.23819	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.07700	0.06300	18.18182	0.00000	0.0000	10
02/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.27300	0.23700	13.18681	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.55400	0.59800	7.94224	0.00000	0.0000	10
02/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.49700	0.53700	8.04829	0.00000	0.0000	0
02/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.31600	0.27600	12.65823	0.00000	0.0000	100
02/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.88300	11.96190	0.66397	0.00000	0.0000	2,457
02/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.74700	0.79300	6.15797	0.00000	0.0000	0
02/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.36400	0.33100	9.06593	0.00000	0.0000	0
02/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.71800	0.76400	6.40669	0.00000	0.0000	0
02/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.38500	0.35200	8.57143	0.00000	0.0000	0

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02/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.77600	0.82400	6.18557	0.00000	0.0000	0
02/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.34300	0.31200	9.03790	0.00000	0.0000	0
02/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.66300	0.70700	6.63650	0.00000	0.0000	0
02/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.43000	0.39500	8.13953	0.00000	0.0000	100
02/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.02610	12.10370	0.64526	0.00000	0.0000	0
02/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.85000	0.89100	4.82353	0.00000	0.0000	0
02/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.47400	0.43700	7.80591	0.00000	0.0000	0
02/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.82300	0.86300	4.86027	0.00000	0.0000	0
02/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.49700	0.45900	7.64588	0.00000	0.0000	0
02/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.87700	0.91900	4.78905	0.00000	0.0000	0
02/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.45100	0.41500	7.98226	0.00000	0.0000	0
02/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08810	0.08840	0.34052	0.00000	0.0000	522
02/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00260	0.00275	5.76923	0.00000	0.0000	0
02/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00150	0.00135	10.00000	0.00000	0.0000	0
02/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00026	0.00026	0.00000	0.00000	0.0000	0
02/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00916	0.00886	3.27511	0.00000	0.0000	0
02/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01111	0.01141	2.70027	0.00000	0.0000	0
02/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
02/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08940	0.08970	0.33557	0.00000	0.0000	573
02/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00611	0.00630	3.10966	0.00000	0.0000	0
02/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00171	0.00160	6.43275	0.00000	0.0000	0
02/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00207	0.00213	2.89855	0.00000	0.0000	0
02/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00767	0.00743	3.12907	0.00000	0.0000	0
02/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01455	0.01484	1.99313	0.00000	0.0000	0
02/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00015	0.00014	6.66667	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.89500	9.94040	0.45882	9.92100	9.9170	17,185
02/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.23200	0.25600	10.34483	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.13700	0.11600	15.32847	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.20300	0.22500	10.83744	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.15800	0.13500	14.55696	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.26400	0.29000	9.84848	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.11900	0.10000	15.96639	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.05300	0.04200	20.75472	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.44800	0.48200	7.58929	0.00000	0.0000	10,429
02/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.55100	0.50900	7.62250	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	14,937
02/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.64000	0.59700	6.71875	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	4,508
02/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.31000	0.27300	11.93548	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.10500	0.11300	7.61905	0.00000	0.0000	100
02/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.36900	0.40100	8.67209	0.00000	0.0000	500
02/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.07400	0.06100	17.56757	0.00000	0.0000	3,000
02/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.24200	0.20800	14.04959	0.00000	0.0000	0
02/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.13700	0.14800	8.02920	0.00000	0.0000	500
02/02/2011	€ / R 2011/06/13			Foreign Exchange Future	10.01700	10.06240	0.45323	0.00000	0.0000	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
02/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.44300	0.46400	4.74041	0.00000	0.0000	0
02/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.22600	0.20200	10.61947	0.00000	0.0000	0
02/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.41400	0.43400	4.83092	0.00000	0.0000	0
02/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.24700	0.22200	10.12146	0.00000	0.0000	0
02/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.47400	0.49500	4.43038	0.00000	0.0000	0
02/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.20700	0.18300	11.59420	0.00000	0.0000	0
02/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.14520	10.19100	0.45145	0.00000	0.0000	2,463
02/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.71500	0.73800	3.21678	0.00000	0.0000	0
02/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.22000	0.19700	10.45455	0.00000	0.0000	0
02/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.68300	0.70500	3.22108	0.00000	0.0000	0
02/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.23800	0.21400	10.08403	0.00000	0.0000	0
02/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.74800	0.77100	3.07487	0.00000	0.0000	0
02/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.20300	0.18000	11.33005	0.00000	0.0000	0
02/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.26660	10.31280	0.45000	0.00000	0.0000	0
02/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.76800	0.79500	3.51563	0.00000	0.0000	0
02/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30100	0.28200	6.31229	0.00000	0.0000	0
02/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.73900	0.76500	3.51827	0.00000	0.0000	0
02/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32200	0.30200	6.21118	0.00000	0.0000	0
02/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.79900	0.82600	3.37922	0.00000	0.0000	0
02/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28200	0.26300	6.73759	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.21670	7.23220	0.21478	7.19900	7.1990	7,822
02/02/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.52600	0.54000	2.66160	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.47800	0.49200	2.92887	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.57500	0.58900	2.43478	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.23120	7.24660	0.21297	7.22600	7.2260	1,707
02/02/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.62700	0.64000	2.07337	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.58300	0.59500	2.05832	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.67200	0.68500	1.93452	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.24670	7.26240	0.21665	0.00000	0.0000	5,840
02/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.67700	0.69000	1.92024	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.08000	0.07800	2.50000	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.63500	0.64700	1.88976	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08800	0.08500	3.40909	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.72000	0.73300	1.80556	0.00000	0.0000	0
02/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07300	0.07100	2.73973	0.00000	0.0000	0
02/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.04740	8.04540	0.02485	0.00000	0.0000	0
02/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.21500	1.21300	0.16461	0.00000	0.0000	0
02/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.46800	0.46800	0.00000	0.00000	0.0000	0
02/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.18600	1.18500	0.08432	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
02/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.48900	0.49000	0.20450	0.00000	0.0000	0
02/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.24400	1.24100	0.24116	0.00000	0.0000	0
02/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.44700	0.44600	0.22371	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.21310	7.29100	1.07998	0.00000	0.0000	1,791
02/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.21500	0.27400	27.44186	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.05200	0.03300	36.53846	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.17900	0.23300	30.16760	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.06600	0.04200	36.36364	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.25400	0.31600	24.40945	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.04100	0.02500	39.02439	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.29550	7.37440	1.08149	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.46100	0.52200	13.23210	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06600	0.04800	27.27273	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.42200	0.48100	13.98104	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07700	0.05700	25.97403	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.50100	0.56500	12.77445	0.00000	0.0000	0
02/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05600	0.04100	26.78571	0.00000	0.0000	0
02/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.64240	7.68810	0.59798	0.00000	0.0000	1,390
02/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.42500	0.46400	9.17647	0.00000	0.0000	0
02/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	0
02/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.38300	0.42000	9.66057	0.00000	0.0000	0
02/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
02/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.46900	0.50900	8.52878	0.00000	0.0000	0
02/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	0
02/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.75370	7.79950	0.59069	0.00000	0.0000	0
02/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.70500	0.74300	5.39007	0.00000	0.0000	0
02/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.05100	0.04400	13.72549	0.00000	0.0000	0
02/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.66400	0.70200	5.72289	0.00000	0.0000	0
02/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.06000	0.05300	11.66667	0.00000	0.0000	0
02/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.74700	0.78600	5.22088	0.00000	0.0000	0
02/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
02/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,288.98000	14,353.89000	0.45427	0.00000	0.0000	0
02/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	689.00000	753.90000	9.41945	0.00000	0.0000	0
02/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	689.00000	753.90000	9.41945	0.00000	0.0000	0
02/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	689.00000	753.90000	9.41945	0.00000	0.0000	0
02/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,482.36000	14,548.42000	0.45614	0.00000	0.0000	0
02/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	982.40000	1,048.40000	6.71824	0.00000	0.0000	0
02/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	982.40000	1,048.40000	6.71824	0.00000	0.0000	0
02/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
02/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	982.40000	1,048.40000	6.71824	0.00000	0.0000	0
02/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	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
02/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.09090	1.09800	0.65084	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04680	0.05160	10.25641	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00590	0.00360	38.98305	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01770	0.01930	9.03955	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02680	0.02130	20.52239	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09180	0.09860	7.40741	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00090	0.00060	33.33333	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.10770	1.11520	0.67708	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.07210	0.07690	6.65742	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01440	0.01170	18.75000	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.04230	0.04540	7.32861	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03460	0.03020	12.71676	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.11230	0.11850	5.52093	0.00000	0.0000	0
02/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00460	0.00330	28.26087	0.00000	0.0000	0
Future Open Interest										370,806
Option Open Interest										216,031
Total										586,837