



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 04/02/2011

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
04/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.29000	7.30080	0.14815	7.35900	7.3000	223,335
04/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	29,607
04/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.71800	0.70900	1.25348	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	340
04/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.76600	0.75700	1.17493	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.67000	0.66100	1.34328	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.21100	1.20100	0.82576	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	30,000
04/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.21000	3.19900	0.34268	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
04/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.13100	0.13200	0.76336	0.00000	0.0000	2,000
04/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12100	0.13300	9.91736	0.00000	0.0000	29,607
04/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.11200	1.10100	0.98921	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
04/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.26700	0.26500	0.74906	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.05700	0.06600	15.78947	0.00000	0.0000	12,000
04/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.30700	0.30300	1.30293	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04700	0.05400	14.89362	0.00000	0.0000	871
04/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.34900	0.34400	1.43266	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	3,071
04/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.10900	0.11000	0.91743	0.00000	0.0000	3,000
04/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.14900	0.16100	8.05369	0.00000	0.0000	9,600
04/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.05900	0.06000	1.69492	0.00000	0.0000	3,000
04/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.24900	0.26100	4.81928	0.00000	0.0000	3,280
04/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.19400	0.19300	0.51546	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.08400	0.09400	11.90476	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.07300	0.07400	1.36986	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.21300	0.22500	5.63380	0.00000	0.0000	600
04/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.16100	0.16100	0.00000	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.10100	0.11200	10.89109	0.00000	0.0000	150
04/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.18000	0.19200	6.66667	0.00000	0.0000	0
04/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.09000	0.09100	1.11111	0.00000	0.0000	2,571
04/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01800	0.01900	5.55556	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
04/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.45800	0.47000	2.62009	0.00000	0.0000	8,500
04/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.38050	7.39210	0.15717	7.46010	7.4202	51,050
04/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.22000	0.23300	5.90909	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.29000	0.29100	0.34483	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.20200	0.21600	6.93069	0.00000	0.0000	800
04/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.32200	0.32400	0.62112	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.23800	0.25300	6.30252	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.25800	0.26100	1.16279	0.00000	0.0000	1,000
04/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.71800	0.73000	1.67131	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	300
04/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.16600	0.16800	1.20482	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.34600	0.36000	4.04624	0.00000	0.0000	300
04/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.11300	0.11500	1.76991	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.44300	0.45700	3.16027	0.00000	0.0000	500
04/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.71200	0.70900	0.42135	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.09200	0.10100	9.78261	0.00000	0.0000	500
04/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.54500	0.54300	0.36697	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.12500	0.13500	8.00000	0.00000	0.0000	1,000
04/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.18600	0.18900	1.61290	0.00000	0.0000	0
04/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.31600	0.33100	4.74684	0.00000	0.0000	500
04/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.49210	7.50450	0.16551	7.57050	7.5705	12,150
04/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.18100	0.19400	7.18232	0.00000	0.0000	0
04/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.73900	0.74000	0.13532	0.00000	0.0000	0
04/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.17200	0.18400	6.97674	0.00000	0.0000	0
04/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.78000	0.78000	0.00000	0.00000	0.0000	0
04/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.19100	0.20500	7.32984	0.00000	0.0000	0
04/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.69900	0.70100	0.28612	0.00000	0.0000	0
04/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.54700	0.55000	0.54845	0.00000	0.0000	0
04/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.23900	0.25400	6.27615	0.00000	0.0000	2,800
04/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.38600	0.40300	4.40415	0.00000	0.0000	0
04/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.29400	0.29900	1.70068	0.00000	0.0000	2,800
04/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.60650	7.62020	0.18011	0.00000	0.0000	190
04/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.54500	0.56300	3.30275	0.00000	0.0000	0
04/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.28900	0.29300	1.38408	0.00000	0.0000	0
04/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.51700	0.53600	3.67505	0.00000	0.0000	0
04/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.31100	0.31600	1.60772	0.00000	0.0000	0
04/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.57300	0.59100	3.14136	0.00000	0.0000	0
04/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.26700	0.27100	1.49813	0.00000	0.0000	0
04/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.58070	9.59190	0.11690	0.00000	0.0000	0
04/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.70400	1.73800	1.99531	0.00000	0.0000	0
04/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.32300	1.34600	1.73847	0.00000	0.0000	0
04/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.68400	1.71900	2.07838	0.00000	0.0000	0
04/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.35300	1.37700	1.77384	0.00000	0.0000	0
04/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.72500	1.75800	1.91304	0.00000	0.0000	0
04/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.29400	1.31600	1.70015	0.00000	0.0000	0

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04/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.29000	7.30080	0.14815	0.00000	0.0000	125
04/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.32788	0.33948	3.53788	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.03788	0.03868	2.11193	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.28755	0.29929	4.08277	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.04755	0.04849	1.97687	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.36995	0.38141	3.09772	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.02995	0.03061	2.20367	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.38050	7.39210	0.15717	0.00000	0.0000	20
04/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.44265	0.45660	3.15147	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.11215	0.11450	2.09541	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.40877	0.42285	3.44448	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.12827	0.13075	1.93342	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.47801	0.49180	2.88488	0.00000	0.0000	0
04/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.09751	0.09970	2.24592	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.77760	11.72270	0.46614	11.81100	11.8110	31,613
04/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.20500	0.17800	13.17073	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.22700	0.25500	12.33480	0.00000	0.0000	2,000
04/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.18400	0.16000	13.04348	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.25600	0.28700	12.10938	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.22700	0.19900	12.33480	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.19900	0.22600	13.56784	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.09200	0.10300	11.95652	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.42000	0.37600	10.47619	0.00000	0.0000	870
04/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.80800	0.85700	6.06436	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	870
04/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.35500	0.39100	10.14085	0.00000	0.0000	0
04/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.13300	0.11400	14.28571	0.00000	0.0000	150
04/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.91000	11.85630	0.45088	11.99450	11.9945	2,381
04/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.42700	0.39900	6.55738	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.36700	0.39300	7.08447	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.40300	0.37900	5.95533	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.39300	0.42300	7.63359	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.45300	0.42400	6.40177	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.34300	0.36800	7.28863	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.21400	1.16400	4.11862	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05400	0.05800	7.40741	0.00000	0.0000	10
04/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.20100	0.21800	8.45771	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.66100	0.62400	5.59758	0.00000	0.0000	10
04/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.59700	0.56200	5.86265	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.23700	0.25600	8.01688	0.00000	0.0000	100
04/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.00000	0.35900	100.00000	0.00000	0.0000	0
04/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.00000	0.45300	100.00000	0.00000	0.0000	100
04/02/2011	£ / R 2011/09/19			Foreign Exchange Future	12.06780	12.01440	0.44250	0.00000	0.0000	2,457
04/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.86100	0.82400	4.29733	0.00000	0.0000	0
04/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.29300	0.31000	5.80205	0.00000	0.0000	0

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04/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.83000	0.79400	4.33735	0.00000	0.0000	0
04/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.31200	0.33000	5.76923	0.00000	0.0000	0
04/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.89300	0.85600	4.14334	0.00000	0.0000	0
04/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.27500	0.29200	6.18182	0.00000	0.0000	0
04/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.76900	0.73600	4.29129	0.00000	0.0000	0
04/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.35100	0.37200	5.98291	0.00000	0.0000	100
04/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.00000	0.51500	100.00000	0.00000	0.0000	0
04/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.00000	0.60100	100.00000	0.00000	0.0000	200
04/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.22770	12.17500	0.43099	0.00000	0.0000	0
04/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.96700	0.93200	3.61944	0.00000	0.0000	0
04/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.38900	0.40700	4.62725	0.00000	0.0000	0
04/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.93800	0.90300	3.73134	0.00000	0.0000	0
04/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.41000	0.42800	4.39024	0.00000	0.0000	0
04/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.99700	0.96100	3.61083	0.00000	0.0000	0
04/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.36900	0.38600	4.60705	0.00000	0.0000	0
04/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08910	0.08930	0.22447	0.09026	0.0900	518
04/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00318	0.00329	3.45912	0.00000	0.0000	0
04/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00108	0.00099	8.33333	0.00000	0.0000	0
04/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00029	0.00031	6.89655	0.00000	0.0000	0
04/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00819	0.00801	2.19780	0.00000	0.0000	0
04/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01211	0.01231	1.65153	0.00000	0.0000	0
04/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
04/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.09030	0.09050	0.22148	0.00000	0.0000	573
04/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00669	0.00684	2.24215	0.00000	0.0000	0
04/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00139	0.00134	3.59712	0.00000	0.0000	0
04/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00225	0.00232	3.11111	0.00000	0.0000	0
04/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00695	0.00682	1.87050	0.00000	0.0000	0
04/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01542	0.01561	1.23217	0.00000	0.0000	0
04/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00012	0.00011	8.33333	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.94440	9.89430	0.50380	10.02500	9.8950	17,178
04/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.25300	0.22100	12.64822	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.10900	0.12700	16.51376	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.22100	0.19100	13.57466	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.12700	0.14700	15.74803	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.28700	0.25300	11.84669	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.09300	0.10900	17.20430	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03900	0.04600	17.94872	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.48300	0.44000	8.90269	0.00000	0.0000	10,429
04/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.50100	0.54500	8.78244	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	14,937
04/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.58900	0.63500	7.80985	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	4,508
04/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.26400	0.30000	13.63636	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.10800	0.09400	12.96296	0.00000	0.0000	100
04/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.40000	0.36000	10.00000	0.00000	0.0000	500

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
04/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05600	0.06600	17.85714	0.00000	0.0000	3,000
04/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.19900	0.23100	16.08040	0.00000	0.0000	0
04/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.14300	0.12500	12.58741	0.00000	0.0000	500
04/02/2011	€ / R 2011/06/13			Foreign Exchange Future	10.05580	10.00620	0.49325	10.08800	10.0880	7,278
04/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.45500	0.42900	5.71429	0.00000	0.0000	0
04/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.19900	0.22300	12.06030	0.00000	0.0000	0
04/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.42500	0.40000	5.88235	0.00000	0.0000	0
04/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.21900	0.24400	11.41553	0.00000	0.0000	0
04/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.48600	0.45900	5.55556	0.00000	0.0000	0
04/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.18000	0.20300	12.77778	0.00000	0.0000	0
04/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.19040	10.14060	0.48870	0.00000	0.0000	2,463
04/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.73500	0.70900	3.53741	0.00000	0.0000	0
04/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19500	0.21800	11.79487	0.00000	0.0000	0
04/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.70200	0.67700	3.56125	0.00000	0.0000	0
04/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21200	0.23600	11.32075	0.00000	0.0000	0
04/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.76900	0.74200	3.51105	0.00000	0.0000	0
04/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.17900	0.20100	12.29050	0.00000	0.0000	0
04/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.32720	10.27770	0.47932	0.00000	0.0000	0
04/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.80100	0.77700	2.99625	0.00000	0.0000	0
04/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.27400	0.29900	9.12409	0.00000	0.0000	0
04/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.77100	0.74800	2.98314	0.00000	0.0000	0
04/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.29400	0.32000	8.84354	0.00000	0.0000	0
04/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.83300	0.80800	3.00120	0.00000	0.0000	0
04/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.25600	0.28000	9.37500	0.00000	0.0000	0
04/02/2011	AUS / R 2011/03/14			Foreign Exchange Future	7.34110	7.40510	0.87180	7.43000	7.4280	7,827
04/02/2011	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.64700	0.70900	9.58269	0.00000	0.0000	0
04/02/2011	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
04/02/2011	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.59800	0.66000	10.36789	0.00000	0.0000	0
04/02/2011	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
04/02/2011	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.69600	0.75900	9.05172	0.00000	0.0000	0
04/02/2011	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/02/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.34750	7.41200	0.87785	0.00000	0.0000	6,257
04/02/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.73300	0.79300	8.18554	0.00000	0.0000	0
04/02/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
04/02/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.68700	0.74600	8.58806	0.00000	0.0000	0
04/02/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04000	0.03400	15.00000	0.00000	0.0000	0
04/02/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.78000	0.84000	7.69231	0.00000	0.0000	0
04/02/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
04/02/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.36600	7.42980	0.86614	0.00000	0.0000	5,842
04/02/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.78200	0.83900	7.28900	0.00000	0.0000	0
04/02/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06600	0.05900	10.60606	0.00000	0.0000	0
04/02/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.73800	0.79400	7.58808	0.00000	0.0000	0
04/02/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07200	0.06400	11.11111	0.00000	0.0000	0
04/02/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.82700	0.88400	6.89238	0.00000	0.0000	0
04/02/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06100	0.05400	11.47541	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
04/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.17970	8.22590	0.56481	0.00000	0.0000	0
04/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.30500	1.33600	2.37548	0.00000	0.0000	0
04/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42500	0.41000	3.52941	0.00000	0.0000	0
04/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.27500	1.30600	2.43137	0.00000	0.0000	0
04/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44500	0.43000	3.37079	0.00000	0.0000	0
04/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.33500	1.36700	2.39700	0.00000	0.0000	0
04/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40500	0.39100	3.45679	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.36790	7.40480	0.50082	0.00000	0.0000	1,791
04/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.33900	0.37300	10.02950	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.29500	0.32900	11.52542	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.38400	0.41900	9.11458	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.44320	7.48120	0.51053	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.58200	0.61600	5.84192	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.53900	0.57200	6.12245	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.62500	0.66000	5.60000	0.00000	0.0000	0
04/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
04/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.68390	7.64320	0.52968	7.73000	7.7180	1,200
04/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.45900	0.42300	7.84314	0.00000	0.0000	0
04/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
04/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.41500	0.38000	8.43373	0.00000	0.0000	0
04/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
04/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.50400	0.46700	7.34127	0.00000	0.0000	0
04/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
04/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.78640	7.74600	0.51885	0.00000	0.0000	0
04/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.73200	0.69700	4.78142	0.00000	0.0000	0
04/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.04600	0.05100	10.86957	0.00000	0.0000	0
04/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.69000	0.65600	4.92754	0.00000	0.0000	0
04/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.05400	0.06000	11.11111	0.00000	0.0000	0
04/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.77500	0.73900	4.64516	0.00000	0.0000	0
04/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
04/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,446.70000	14,423.19000	0.16274	0.00000	0.0000	0
04/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	846.70000	823.20000	2.77548	0.00000	0.0000	0
04/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	846.70000	823.20000	2.77548	0.00000	0.0000	0
04/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	846.70000	823.20000	2.77548	0.00000	0.0000	0
04/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,626.53000	14,603.98000	0.15417	0.00000	0.0000	0
04/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,126.50000	1,104.00000	1.99734	0.00000	0.0000	0
04/02/2011	RAIN 2011/06/13	13,500.00	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
04/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,126.50000	1,104.00000	1.99734	0.00000	0.0000	0
04/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,126.50000	1,104.00000	1.99734	0.00000	0.0000	0
04/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.11110	1.11270	0.14400	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.06310	0.06440	2.06022	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00200	0.00170	15.00000	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02620	0.02690	2.67176	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01510	0.01420	5.96026	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.11180	0.11310	1.16279	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00070	0.00040	42.85714	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.12730	1.12900	0.15080	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.08620	0.08820	2.32019	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00890	0.00920	3.37079	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.05140	0.05360	4.28016	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02410	0.02460	2.07469	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.13000	0.13150	1.15385	0.00000	0.0000	0
04/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00270	0.00250	7.40741	0.00000	0.0000	0

**Future Open Interest**

**374,248**

**Option Open Interest**

**220,081**

**Total**

**594,329**