



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 03/05/2011

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
03/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.62220	6.66490	0.64480	6.69900	6.6625	426,718
03/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.83200	0.78900	5.16827	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	800
03/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.88200	0.83900	4.87528	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	7,200
03/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.78300	0.74000	5.49170	0.00000	0.0000	1,000
03/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.09100	0.10200	12.08791	0.00000	0.0000	650
03/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16900	0.13700	18.93491	0.00000	0.0000	300
03/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.59000	0.54700	7.28814	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	1,690
03/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.45000	0.40900	9.11111	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	6,000
03/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.37900	1.33600	3.11820	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
03/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.17900	1.13600	3.64716	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
03/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.63800	0.59500	6.73981	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	1,000
03/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	250
03/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.68600	0.64300	6.26822	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.49600	0.45400	8.46774	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	100
03/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.40500	0.36400	10.12346	0.00000	0.0000	3,000
03/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	19,330
03/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.73500	0.69200	5.85034	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	5,500
03/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.36200	0.32100	11.32597	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	100
03/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.11000	0.12300	11.81818	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13800	0.10800	21.73913	0.00000	0.0000	7,450
03/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.27900	0.24000	13.97849	0.00000	0.0000	2,400
03/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.31900	0.28000	12.22571	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
03/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.04100	0.04500	9.75610	0.00000	0.0000	2,650
03/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.19500	0.22100	13.33333	0.00000	0.0000	3,000
03/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.07300	0.05600	23.28767	0.00000	0.0000	100
03/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.24000	0.20300	15.41667	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.06200	0.06800	9.67742	0.00000	0.0000	100
03/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.20300	0.16800	17.24138	0.00000	0.0000	0
03/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.07500	0.08300	10.66667	0.00000	0.0000	175
03/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.71710	6.76080	0.65058	6.78090	6.7650	119,432
03/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.36800	1.32400	3.21637	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.41600	1.37200	3.10734	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	3,000
03/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.32000	1.27700	3.25758	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.13000	1.08700	3.80531	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	2,800
03/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08200	0.08500	3.65854	0.00000	0.0000	5,000
03/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.76500	0.72400	5.35948	0.00000	0.0000	2,800
03/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.21200	0.22500	6.13208	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.29500	0.26400	10.50847	0.00000	0.0000	10,000
03/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.18000	0.19100	6.11111	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.36300	0.33000	9.09091	0.00000	0.0000	10,000
03/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.80900	0.76800	5.06799	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07600	0.07900	3.94737	0.00000	0.0000	10,000
03/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.94500	0.90300	4.44444	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.06200	0.06400	3.22581	0.00000	0.0000	200
03/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.25100	0.27100	7.96813	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.23400	0.21000	10.25641	0.00000	0.0000	5,000
03/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18700	0.16500	11.76471	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.30400	0.32600	7.23684	0.00000	0.0000	6,060
03/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.51300	0.47600	7.21248	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.13000	0.13700	5.38462	0.00000	0.0000	6,060
03/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.08600	3.04200	1.42579	0.00000	0.0000	0
03/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.81220	6.85480	0.62535	0.00000	0.0000	12,572
03/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.17400	0.18000	3.44828	0.00000	0.0000	0
03/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.71200	0.67500	5.19663	0.00000	0.0000	0
03/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.16500	0.17000	3.03030	0.00000	0.0000	0
03/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.75300	0.71500	5.04648	0.00000	0.0000	0
03/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.18400	0.19000	3.26087	0.00000	0.0000	0
03/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.67200	0.63500	5.50595	0.00000	0.0000	0
03/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.29300	0.27100	7.50853	0.00000	0.0000	0
03/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.35500	0.37600	5.91549	0.00000	0.0000	5,925
03/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.91190	6.95460	0.61778	0.00000	0.0000	1,240
03/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.35000	0.36400	4.00000	0.00000	0.0000	0

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03/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.47400	0.44500	6.11814	0.00000	0.0000	0
03/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.33300	0.34700	4.20420	0.00000	0.0000	0
03/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.50700	0.47800	5.71992	0.00000	0.0000	0
03/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.36700	0.38200	4.08719	0.00000	0.0000	0
03/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.44100	0.41300	6.34921	0.00000	0.0000	0
03/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.36200	0.37700	4.14365	0.00000	0.0000	0
03/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.45000	0.42200	6.22222	0.00000	0.0000	1,000
03/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.14780	7.19110	0.60578	0.00000	0.0000	0
03/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.51100	0.53000	3.71820	0.00000	0.0000	0
03/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.56300	0.53900	4.26288	0.00000	0.0000	0
03/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.49300	0.51200	3.85396	0.00000	0.0000	0
03/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.59500	0.57100	4.03361	0.00000	0.0000	0
03/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.53000	0.55200	4.15094	0.00000	0.0000	13,000
03/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.53200	0.51100	3.94737	0.00000	0.0000	0
03/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	8.90880	8.95410	0.50849	0.00000	0.0000	0
03/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.28100	1.34100	4.68384	0.00000	0.0000	0
03/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.57200	1.58700	0.95420	0.00000	0.0000	0
03/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.26600	1.32600	4.73934	0.00000	0.0000	0
03/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.60700	1.62200	0.93342	0.00000	0.0000	0
03/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.29600	1.35700	4.70679	0.00000	0.0000	0
03/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.53700	1.55300	1.04099	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.62220	6.66490	0.64480	0.00000	0.0000	284
03/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.02237	0.02370	5.94546	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.45017	0.40880	9.18986	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.01822	0.01911	4.88474	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.49602	0.45421	8.42910	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.02747	0.02937	6.91664	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.40527	0.36447	10.06736	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00663	0.00662	0.15083	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.73443	0.69172	5.81539	0.00000	0.0000	60
03/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.71710	6.76080	0.65058	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13016	0.13683	5.12446	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.51306	0.47603	7.21748	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.12024	0.12616	4.92349	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.55314	0.51536	6.83010	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.14101	0.14851	5.31877	0.00000	0.0000	0
03/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.47391	0.43771	7.63858	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.03680	10.98110	0.50468	11.07800	10.9975	25,822
03/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.83700	0.88600	5.85424	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.88400	0.93400	5.65611	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02800	0.02000	28.57143	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.79100	0.83900	6.06827	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.37400	0.32600	12.83422	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
03/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.08700	0.09500	9.19540	0.00000	0.0000	10
03/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.48100	0.52100	8.31601	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.06800	0.05200	23.52941	0.00000	0.0000	10
03/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.05300	0.04000	24.52830	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.56600	0.60900	7.59717	0.00000	0.0000	100
03/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
03/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.93200	0.98200	5.36481	0.00000	0.0000	100
03/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.17890	11.12330	0.49737	11.13000	11.1300	29,935
03/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.27300	0.24900	8.79121	0.00000	0.0000	0
03/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.59400	0.62600	5.38721	0.00000	0.0000	0
03/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.25800	0.23500	8.91473	0.00000	0.0000	0
03/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.62900	0.66200	5.24642	0.00000	0.0000	0
03/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.28900	0.26300	8.99654	0.00000	0.0000	0
03/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.56000	0.59000	5.35714	0.00000	0.0000	0
03/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.23100	0.21000	9.09091	0.00000	0.0000	3,455
03/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.70200	0.73700	4.98575	0.00000	0.0000	100
03/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.14100	0.12700	9.92908	0.00000	0.0000	0
03/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.06200	1.10400	3.95480	0.00000	0.0000	200
03/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.30100	0.31900	5.98007	0.00000	0.0000	0
03/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.48000	0.44200	7.91667	0.00000	0.0000	3,455
03/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.31830	11.26070	0.50891	11.35000	11.3500	993
03/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.39700	0.37200	6.29723	0.00000	0.0000	0
03/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.72900	0.76100	4.38957	0.00000	0.0000	0
03/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.38200	0.35700	6.54450	0.00000	0.0000	0
03/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.76400	0.79600	4.18848	0.00000	0.0000	0
03/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.41300	0.38700	6.29540	0.00000	0.0000	0
03/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.69500	0.72600	4.46043	0.00000	0.0000	0
03/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.25800	0.24000	6.97674	0.00000	0.0000	0
03/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.14000	1.17900	3.42105	0.00000	0.0000	250
03/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08150	0.08250	1.22699	0.00000	0.0000	647
03/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00086	0.00105	22.09302	0.00000	0.0000	0
03/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00436	0.00355	18.57798	0.00000	0.0000	0
03/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00006	0.00007	16.66667	0.00000	0.0000	0
03/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01356	0.01257	7.30088	0.00000	0.0000	0
03/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00668	0.00760	13.77246	0.00000	0.0000	0
03/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00018	0.00010	44.44444	0.00000	0.0000	0
03/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08270	0.08370	1.20919	0.00000	0.0000	16,271
03/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00489	0.00547	11.86094	0.00000	0.0000	0
03/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00219	0.00177	19.17808	0.00000	0.0000	0
03/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00164	0.00182	10.97561	0.00000	0.0000	0
03/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00894	0.00812	9.17226	0.00000	0.0000	0
03/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01279	0.01377	7.66224	0.00000	0.0000	0
03/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00009	0.00007	22.22222	0.00000	0.0000	0
03/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.81950	9.87540	0.56928	9.87250	9.8455	17,004
03/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.16800	0.19200	14.28571	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
03/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.14900	0.11700	21.47651	0.00000	0.0000	0
03/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.14700	0.16200	10.20408	0.00000	0.0000	0
03/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.17800	0.13700	23.03371	0.00000	0.0000	0
03/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.19700	0.22400	13.70558	0.00000	0.0000	0
03/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.12800	0.09900	22.65625	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.92970	9.98550	0.56195	0.00000	0.0000	51,077
03/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.47900	0.51400	7.30689	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19900	0.17900	10.05025	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.44800	0.48200	7.58929	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21800	0.19700	9.63303	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.51000	0.54700	7.25490	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18000	0.16200	10.00000	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.26100	0.23600	9.57854	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.39100	0.42100	7.67263	0.00000	0.0000	3,590
03/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.65200	0.60500	7.20859	0.00000	0.0000	0
03/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.18200	0.19000	4.39560	0.00000	0.0000	3,590
03/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.03760	10.09020	0.52403	0.00000	0.0000	2,000
03/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.55900	0.58800	5.18784	0.00000	0.0000	0
03/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.32100	0.29800	7.16511	0.00000	0.0000	0
03/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.53200	0.55900	5.07519	0.00000	0.0000	0
03/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34400	0.31900	7.26744	0.00000	0.0000	0
03/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.58700	0.61700	5.11073	0.00000	0.0000	0
03/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.29900	0.27700	7.35786	0.00000	0.0000	0
03/05/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.21330	7.22500	0.16220	0.00000	0.0000	12,686
03/05/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.56600	0.57700	1.94346	0.00000	0.0000	0
03/05/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
03/05/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.51700	0.52800	2.12766	0.00000	0.0000	0
03/05/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
03/05/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.61500	0.62600	1.78862	0.00000	0.0000	0
03/05/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/05/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.22360	7.23720	0.18827	0.00000	0.0000	8,820
03/05/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.60600	0.61700	1.81518	0.00000	0.0000	0
03/05/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
03/05/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.56200	0.57300	1.95730	0.00000	0.0000	0
03/05/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
03/05/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.65000	0.66200	1.84615	0.00000	0.0000	0
03/05/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
03/05/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.24100	7.25120	0.14086	0.00000	0.0000	150
03/05/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.66000	0.66700	1.06061	0.00000	0.0000	0
03/05/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.06900	0.06600	4.34783	0.00000	0.0000	0
03/05/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.62000	0.62700	1.12903	0.00000	0.0000	0
03/05/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.07900	0.07600	3.79747	0.00000	0.0000	0
03/05/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.70000	0.70700	1.00000	0.00000	0.0000	0
03/05/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.05900	0.05600	5.08475	0.00000	0.0000	0
03/05/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.20160	8.20890	0.08901	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
03/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.39400	1.37600	1.29125	0.00000	0.0000	0
03/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.49200	0.46700	5.08130	0.00000	0.0000	0
03/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.36300	1.34800	1.10051	0.00000	0.0000	0
03/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.51100	0.48900	4.30528	0.00000	0.0000	0
03/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.42400	1.40500	1.33427	0.00000	0.0000	0
03/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.47200	0.44600	5.50847	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.97250	6.99710	0.35281	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.14300	0.15400	7.69231	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07100	0.05700	19.71831	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.11100	0.12100	9.00901	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08900	0.07400	16.85393	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.17800	0.19100	7.30337	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.05600	0.04400	21.42857	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.05450	7.07950	0.35438	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.12800	0.13400	4.68750	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.32400	0.30500	5.86420	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.11400	0.11900	4.38596	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.36000	0.34000	5.55556	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.14400	0.15000	4.16667	0.00000	0.0000	0
03/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.29000	0.27100	6.55172	0.00000	0.0000	0
03/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.62670	7.74440	1.54326	0.00000	0.0000	900
03/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.54500	0.65400	20.00000	0.00000	0.0000	0
03/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.01800	0.01000	44.44444	0.00000	0.0000	0
03/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.49900	0.60600	21.44289	0.00000	0.0000	0
03/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.02200	0.01200	45.45455	0.00000	0.0000	0
03/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.59100	0.70200	18.78173	0.00000	0.0000	0
03/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
03/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.73920	7.85900	1.54796	0.00000	0.0000	0
03/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.32900	0.39500	20.06079	0.00000	0.0000	0
03/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.24000	0.18600	22.50000	0.00000	0.0000	0
03/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.30400	0.36700	20.72368	0.00000	0.0000	0
03/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.26500	0.20800	21.50943	0.00000	0.0000	0
03/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.35600	0.42600	19.66292	0.00000	0.0000	0
03/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.21700	0.16700	23.04147	0.00000	0.0000	0
03/05/2011	RAIN 2011/06/13			Foreign Exchange Future	13,678.64000	13,756.52000	0.56935	0.00000	0.0000	0
03/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	178.60000	256.50000	43.61702	0.00000	0.0000	0
03/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	178.60000	256.50000	43.61702	0.00000	0.0000	0
03/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	178.70000	256.50000	43.53665	0.00000	0.0000	0
03/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.02220	1.02790	0.55762	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.00890	0.00950	6.74157	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03670	0.03160	13.89646	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00240	0.00230	4.16667	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
03/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.08020	0.07440	7.23192	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.03030	0.03350	10.56106	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00810	0.00560	30.86420	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04170	1.04760	0.56638	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01910	0.02020	5.75916	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.07740	0.07260	6.20155	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01110	0.01170	5.40541	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.11940	0.11410	4.43886	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03350	0.03560	6.26866	0.00000	0.0000	0
03/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.04180	0.03800	9.09091	0.00000	0.0000	0

Future Open Interest

726,551

Option Open Interest

160,060

Total

886,611