



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 03/01/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.70950	6.69090	0.27722	6.70950	6.6657	272,019
03/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	29,607
03/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.30100	1.31500	1.07610	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	340
03/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.35000	1.36500	1.11111	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.25100	1.26600	1.19904	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.79600	1.81200	0.89087	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	30,000
03/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.79100	3.80900	0.47481	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
03/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.62900	0.64000	1.74881	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	29,607
03/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.69600	1.71200	0.94340	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	3,000
03/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.81500	0.82800	1.59509	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	12,000
03/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.86300	0.87600	1.50637	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	871
03/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.91100	0.92400	1.42700	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	3,071
03/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.58400	0.59400	1.71233	0.00000	0.0000	3,000
03/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.04300	0.03500	18.60465	0.00000	0.0000	10,500
03/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.45200	0.46100	1.99115	0.00000	0.0000	3,000
03/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.06100	0.05200	14.75410	0.00000	0.0000	4,780
03/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.72100	0.73300	1.66436	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	65
03/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.49500	0.50500	2.02020	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	500
03/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.67500	0.68600	1.62963	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.03400	0.02700	20.58824	0.00000	0.0000	400
03/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.04800	0.04000	16.66667	0.00000	0.0000	0
03/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.53900	0.54900	1.85529	0.00000	0.0000	2,571
03/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.25500	0.26200	2.74510	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
03/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.11400	0.10300	9.64912	0.00000	0.0000	3,000
03/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.79590	6.77660	0.28399	6.79710	6.7510	60,002
03/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.10400	0.09800	5.76923	0.00000	0.0000	0
03/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.75800	0.77100	1.71504	0.00000	0.0000	0
03/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.09800	0.09200	6.12245	0.00000	0.0000	300
03/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.80200	0.81500	1.62095	0.00000	0.0000	0
03/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.11100	0.10500	5.40541	0.00000	0.0000	0
03/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.71500	0.72800	1.81818	0.00000	0.0000	0
03/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.31400	0.29600	5.73248	0.00000	0.0000	0
03/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.21800	0.21900	0.45872	0.00000	0.0000	0
03/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.88640	6.86740	0.27591	6.88000	6.8590	10,708
03/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.10600	0.10200	3.77358	0.00000	0.0000	0
03/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.27000	1.28500	1.18110	0.00000	0.0000	0
03/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.10200	0.09800	3.92157	0.00000	0.0000	0
03/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.31600	1.33100	1.13982	0.00000	0.0000	0
03/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.11100	0.10700	3.60360	0.00000	0.0000	0
03/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.22500	1.24000	1.22449	0.00000	0.0000	0
03/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.97220	6.95380	0.26391	0.00000	0.0000	16
03/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.29500	0.28400	3.72881	0.00000	0.0000	0
03/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.67300	0.68000	1.04012	0.00000	0.0000	0
03/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.28300	0.27200	3.88693	0.00000	0.0000	0
03/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.71100	0.71800	0.98453	0.00000	0.0000	0
03/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.30800	0.29700	3.57143	0.00000	0.0000	0
03/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.63600	0.64300	1.10063	0.00000	0.0000	0
03/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	8.96830	8.95030	0.20071	0.00000	0.0000	0
03/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.46900	1.45300	1.08918	0.00000	0.0000	0
03/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.70100	1.70300	0.11758	0.00000	0.0000	0
03/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.45400	1.43800	1.10041	0.00000	0.0000	0
03/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.73600	1.73800	0.11521	0.00000	0.0000	0
03/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.48300	1.46800	1.01146	0.00000	0.0000	0
03/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.66500	1.66800	0.18018	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.70950	6.69090	0.27722	0.00000	0.0000	125
03/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.07818	0.06850	12.38168	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.36868	0.37760	2.41944	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.06899	0.05977	13.36426	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.40949	0.41887	2.29065	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.08869	0.07854	11.44436	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.32919	0.33764	2.56691	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.79590	6.77660	0.28399	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.18049	0.17114	5.18034	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.43459	0.44454	2.28951	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.16800	0.15905	5.32738	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.47210	0.48245	2.19233	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.19407	0.18429	5.03942	0.00000	0.0000	0
03/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.39817	0.40769	2.39094	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
03/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.39250	10.35190	0.39067	10.39000	10.3200	45,246
03/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.42200	1.45900	2.60197	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.47000	1.50800	2.58503	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.37300	1.41000	2.69483	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	1.08500	1.12100	3.31797	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	870
03/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	2.16100	2.20100	1.85099	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	870
03/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.61700	1.65600	2.41187	0.00000	0.0000	0
03/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	150
03/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.51620	10.47460	0.39558	0.00000	0.0000	2,059
03/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.08700	0.08100	6.89655	0.00000	0.0000	0
03/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.42100	1.45600	2.46305	0.00000	0.0000	0
03/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	0
03/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.46700	1.50200	2.38582	0.00000	0.0000	0
03/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.09200	0.08500	7.60870	0.00000	0.0000	0
03/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.37600	1.41000	2.47093	0.00000	0.0000	0
03/01/2011	£ / R 2011/09/19			Foreign Exchange Future	10.64390	10.60260	0.38802	0.00000	0.0000	2,426
03/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.24500	0.23300	4.89796	0.00000	0.0000	0
03/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	1.10100	1.13000	2.63397	0.00000	0.0000	0
03/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.23500	0.22400	4.68085	0.00000	0.0000	0
03/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	1.14100	1.17100	2.62927	0.00000	0.0000	0
03/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.25500	0.24300	4.70588	0.00000	0.0000	0
03/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	1.06100	1.09000	2.73327	0.00000	0.0000	0
03/01/2011	£ / R 2011/12/19			Foreign Exchange Future	10.76290	10.72150	0.38465	0.00000	0.0000	0
03/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.32600	0.31700	2.76074	0.00000	0.0000	0
03/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.21300	1.24600	2.72053	0.00000	0.0000	0
03/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.31600	0.30700	2.84810	0.00000	0.0000	0
03/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.25300	1.28600	2.63368	0.00000	0.0000	0
03/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.33700	0.32700	2.96736	0.00000	0.0000	0
03/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.17400	1.20600	2.72572	0.00000	0.0000	0
03/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08250	0.08210	0.48485	0.00000	0.0000	731
03/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00127	0.00114	10.23622	0.00000	0.0000	0
03/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00577	0.00604	4.67938	0.00000	0.0000	0
03/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00026	0.00022	15.38462	0.00000	0.0000	0
03/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01476	0.01512	2.43902	0.00000	0.0000	0
03/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00608	0.00573	5.75658	0.00000	0.0000	0
03/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00058	0.00063	8.62069	0.00000	0.0000	0
03/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08370	0.08320	0.59737	0.00000	0.0000	0
03/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00364	0.00341	6.31868	0.00000	0.0000	0
03/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00494	0.00521	5.46559	0.00000	0.0000	0
03/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00140	0.00130	7.14286	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
03/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01270	0.01310	3.14961	0.00000	0.0000	0
03/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00947	0.00903	4.64625	0.00000	0.0000	0
03/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00077	0.00083	7.79221	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14			Foreign Exchange Future	8.96400	8.90760	0.62918	8.91900	8.9190	18,024
03/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.85700	0.90800	5.95099	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.90400	0.95600	5.75221	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.81000	0.86000	6.17284	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.58100	0.62800	8.08950	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.04500	0.03600	20.00000	0.00000	0.0000	10,429
03/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.44100	1.49600	3.81679	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	14,937
03/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.54000	1.59500	3.57143	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	4,508
03/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.14600	1.20000	4.71204	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	100
03/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
03/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.67100	0.72000	7.30253	0.00000	0.0000	3,000
03/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.07550	9.01770	0.63688	0.00000	0.0000	5,855
03/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.11800	0.10600	10.16949	0.00000	0.0000	0
03/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.84300	0.88800	5.33808	0.00000	0.0000	0
03/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.11100	0.09900	10.81081	0.00000	0.0000	0
03/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.88600	0.93100	5.07901	0.00000	0.0000	0
03/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.12500	0.11200	10.40000	0.00000	0.0000	0
03/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.80000	0.84400	5.50000	0.00000	0.0000	0
03/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.19180	9.13420	0.62665	0.00000	0.0000	2,364
03/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.24600	0.22700	7.72358	0.00000	0.0000	0
03/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.70400	0.74300	5.53977	0.00000	0.0000	0
03/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.23400	0.21600	7.69231	0.00000	0.0000	0
03/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.74200	0.78200	5.39084	0.00000	0.0000	0
03/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.25800	0.23800	7.75194	0.00000	0.0000	0
03/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.66600	0.70400	5.70571	0.00000	0.0000	0
03/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.30270	9.24580	0.61165	0.00000	0.0000	0
03/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.31800	0.29800	6.28931	0.00000	0.0000	0
03/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.81500	0.85200	4.53988	0.00000	0.0000	0
03/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.30600	0.28700	6.20915	0.00000	0.0000	0
03/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.85300	0.89100	4.45487	0.00000	0.0000	0
03/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.33100	0.31000	6.34441	0.00000	0.0000	0
03/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.77800	0.81400	4.62725	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.77410	6.75510	0.28048	6.78250	6.7675	7,963
03/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.16400	0.15100	7.92683	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09000	0.09600	6.66667	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.13200	0.11900	9.84848	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
03/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10800	0.11400	5.55556	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.20000	0.18500	7.50000	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.07600	0.08000	5.26316	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.78090	6.76130	0.28905	0.00000	0.0000	925
03/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.27600	0.25700	6.88406	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14500	0.14600	0.68966	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24200	0.22400	7.43802	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16100	0.16300	1.24224	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.31100	0.29100	6.43087	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13000	0.13000	0.00000	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.78300	6.76360	0.28601	0.00000	0.0000	5,790
03/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.32900	0.31100	5.47112	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19600	0.19700	0.51020	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.29700	0.27800	6.39731	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21400	0.21400	0.00000	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.36300	0.34400	5.23416	0.00000	0.0000	0
03/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18000	0.18000	0.00000	0.00000	0.0000	0
03/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.59430	7.58970	0.06057	0.00000	0.0000	0
03/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.99700	0.99300	0.40120	0.00000	0.0000	0
03/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.70300	0.70300	0.00000	0.00000	0.0000	0
03/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.97700	0.97200	0.51177	0.00000	0.0000	0
03/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.73300	0.73200	0.13643	0.00000	0.0000	0
03/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.01900	1.01500	0.39254	0.00000	0.0000	0
03/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.67500	0.67500	0.00000	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.77840	6.74560	0.48389	0.00000	0.0000	1,991
03/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.03600	0.02900	19.44444	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.30800	0.33300	8.11688	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.35100	0.37700	7.40741	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.04400	0.03600	18.18182	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.26600	0.29000	9.02256	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.84800	6.81400	0.49650	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.17800	0.15700	11.79775	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.23000	0.24300	5.65217	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.16000	0.14000	12.50000	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.26200	0.27600	5.34351	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.19900	0.17700	11.05528	0.00000	0.0000	0
03/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.20100	0.21300	5.97015	0.00000	0.0000	0
03/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.16650	7.14400	0.31396	0.00000	0.0000	40
03/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.15200	0.13800	9.21053	0.00000	0.0000	0
03/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23600	0.24400	3.38983	0.00000	0.0000	0
03/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.13400	0.12100	9.70149	0.00000	0.0000	0
03/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26800	0.27700	3.35821	0.00000	0.0000	0
03/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.17100	0.15600	8.77193	0.00000	0.0000	0
03/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.20500	0.21200	3.41463	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
03/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.26780	7.24410	0.32610	0.00000	0.0000	0
03/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.37400	0.35800	4.27807	0.00000	0.0000	0
03/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.20600	0.21400	3.88350	0.00000	0.0000	0
03/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.34700	0.33100	4.61095	0.00000	0.0000	0
03/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.22900	0.23700	3.49345	0.00000	0.0000	0
03/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.40300	0.38600	4.21836	0.00000	0.0000	0
03/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.18500	0.19200	3.78378	0.00000	0.0000	0
03/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,133.60000	13,074.32000	0.45136	0.00000	0.0000	0
03/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	466.40000	525.70000	12.71441	0.00000	0.0000	0
03/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	466.40000	525.70000	12.71441	0.00000	0.0000	0
03/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	466.40000	525.70000	12.71441	0.00000	0.0000	0
03/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,306.89000	13,243.56000	0.47592	0.00000	0.0000	0
03/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	193.10000	256.40000	32.78094	0.00000	0.0000	0
03/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	193.10000	256.50000	32.83273	0.00000	0.0000	0
03/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	193.10000	256.40000	32.78094	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.01770	1.01510	0.25548	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01280	0.01150	10.15625	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.04510	0.04640	2.88248	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00530	0.00460	13.20755	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.08760	0.08950	2.16895	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.03330	0.03120	6.30631	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01560	0.01610	3.20513	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03240	1.02950	0.28090	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03230	0.03060	5.26316	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.04990	0.05110	2.40481	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01930	0.01810	6.21762	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.08690	0.08860	1.95627	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05560	0.05320	4.31655	0.00000	0.0000	0
03/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.02320	0.02370	2.15517	0.00000	0.0000	0

Future Open Interest	436,284
Option Open Interest	201,476
Total	637,760