



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 03/03/2011

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
03/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.90400	6.90820	0.06083	6.91520	6.8660	217,970
03/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
03/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.09600	1.09200	0.36496	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
03/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.14600	1.14200	0.34904	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.04600	1.04200	0.38241	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.59600	1.59200	0.25063	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
03/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.59600	3.59200	0.11123	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
03/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.39900	0.39400	1.25313	0.00000	0.0000	2,000
03/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	6,050
03/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.49600	1.49200	0.26738	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
03/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59700	0.59200	0.83752	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	12,000
03/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.64600	0.64200	0.61920	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	871
03/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.69600	0.69200	0.57471	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,071
03/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.35100	0.34600	1.42450	0.00000	0.0000	3,000
03/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	7,600
03/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.21100	0.20600	2.36967	0.00000	0.0000	3,000
03/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	3,280
03/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.49700	0.49300	0.80483	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.25600	0.25100	1.95313	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	100
03/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.44800	0.44400	0.89286	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.30300	0.29800	1.65017	0.00000	0.0000	2,571
03/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.04400	0.03900	11.36364	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
03/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	8,500
03/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.13000	0.12300	5.38462	0.00000	0.0000	0
03/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	1,600
03/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.99790	7.00190	0.05716	13.76980	6.9627	77,665
03/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.08700	0.08800	1.14943	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53900	0.53600	0.55659	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.07900	0.08000	1.26582	0.00000	0.0000	800
03/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.58100	0.57800	0.51635	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.09600	0.09700	1.04167	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.49800	0.49500	0.60241	0.00000	0.0000	1,000
03/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39100	0.39400	0.76726	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09300	0.09200	1.07527	0.00000	0.0000	300
03/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.34300	0.34000	0.87464	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.14100	0.14200	0.70922	0.00000	0.0000	400
03/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.24100	0.23900	0.82988	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.18900	0.19100	1.05820	0.00000	0.0000	500
03/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.03600	1.03200	0.38610	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	500
03/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.84900	0.84500	0.47114	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.04700	0.04700	0.00000	0.00000	0.0000	1,000
03/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.38000	0.37700	0.78947	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.12800	0.12900	0.78125	0.00000	0.0000	500
03/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.11600	0.11700	0.86207	0.00000	0.0000	250
03/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.41800	0.41500	0.71770	0.00000	0.0000	200
03/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.27400	0.27100	1.09489	0.00000	0.0000	0
03/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.17200	0.17300	0.58140	0.00000	0.0000	650
03/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.10160	7.10430	0.03802	7.07500	7.0620	13,136
03/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.09700	0.09900	2.06186	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04500	1.04500	0.00000	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.09200	0.09400	2.17391	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.09000	1.09000	0.00000	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.10200	0.10400	1.96078	0.00000	0.0000	3,000
03/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.00000	1.00000	0.00000	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.82600	0.82700	0.12107	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.12800	0.13100	2.34375	0.00000	0.0000	2,800
03/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.20900	0.21200	1.43541	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50700	0.50800	0.19724	0.00000	0.0000	2,800
03/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.47200	0.47700	1.05932	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17000	0.17300	1.76471	0.00000	0.0000	10,000
03/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.41200	0.41700	1.21359	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21000	0.21300	1.42857	0.00000	0.0000	10,000
03/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.54400	0.54500	0.18382	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.19600	0.19900	1.53061	0.00000	0.0000	10,000
03/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.66100	0.66200	0.15129	0.00000	0.0000	0
03/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.16300	0.16600	1.84049	0.00000	0.0000	200

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03/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.19970	7.20230	0.03611	0.00000	0.0000	970
03/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.32500	0.32800	0.92308	0.00000	0.0000	0
03/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.47500	0.47600	0.21053	0.00000	0.0000	0
03/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.30900	0.31100	0.64725	0.00000	0.0000	0
03/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.50900	0.50900	0.00000	0.00000	0.0000	0
03/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.34200	0.34500	0.87719	0.00000	0.0000	0
03/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.44200	0.44300	0.22624	0.00000	0.0000	0
03/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.30780	7.30920	0.01916	0.00000	0.0000	277
03/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.58200	0.58500	0.51546	0.00000	0.0000	0
03/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.31000	0.31200	0.64516	0.00000	0.0000	0
03/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.55600	0.55800	0.35971	0.00000	0.0000	0
03/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.33400	0.33500	0.29940	0.00000	0.0000	0
03/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.61000	0.61300	0.49180	0.00000	0.0000	0
03/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28800	0.29000	0.69444	0.00000	0.0000	0
03/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.60200	0.60500	0.49834	0.00000	0.0000	0
03/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.29400	0.29600	0.68027	0.00000	0.0000	1,000
03/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.21940	9.22670	0.07918	0.00000	0.0000	0
03/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.46900	1.48200	0.88496	0.00000	0.0000	0
03/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45000	1.45500	0.34483	0.00000	0.0000	0
03/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.45200	1.46600	0.96419	0.00000	0.0000	0
03/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48300	1.48900	0.40459	0.00000	0.0000	0
03/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.48500	1.49900	0.94276	0.00000	0.0000	0
03/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41600	1.42200	0.42373	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.90400	6.90820	0.06083	0.00000	0.0000	70
03/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.03357	0.03139	6.49389	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.12957	0.12319	4.92398	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.02290	0.02091	8.68996	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.16890	0.16271	3.66489	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.04844	0.04628	4.45912	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.09444	0.08808	6.73443	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.99790	7.00190	0.05716	0.00000	0.0000	280
03/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.18938	0.19099	0.85014	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.24148	0.23909	0.98973	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.17166	0.17310	0.83887	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.27376	0.27120	0.93513	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.20889	0.21069	0.86170	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.21099	0.20879	1.04270	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.10549	0.10622	0.69201	0.00000	0.0000	0
03/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.45759	0.45432	0.71461	0.00000	0.0000	60
03/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.25870	11.23610	0.20073	11.23400	11.2000	30,360
03/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.55000	0.57000	3.63636	0.00000	0.0000	2,000
03/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.59800	0.61900	3.51171	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.01100	0.00800	27.27273	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
03/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.50200	0.52200	3.98406	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.23700	0.25000	5.48523	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.04600	0.03600	21.73913	0.00000	0.0000	569
03/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.29100	1.31400	1.78156	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	569
03/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.74400	0.76600	2.95699	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	150
03/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.25900	3.23600	0.70574	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.95900	3.93600	0.58095	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.39960	11.37610	0.20615	11.38000	11.3625	3,016
03/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.18700	0.17700	5.34759	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.63700	0.65100	2.19780	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.17500	0.16600	5.14286	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.67500	0.69000	2.22222	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.20000	0.19000	5.00000	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.60000	0.61400	2.33333	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.74900	0.72800	2.80374	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.09900	0.10200	3.03030	0.00000	0.0000	10
03/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.36500	0.37600	3.01370	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.31500	0.30200	4.12698	0.00000	0.0000	10
03/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.27700	0.26500	4.33213	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.42700	0.43900	2.81030	0.00000	0.0000	100
03/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.16400	0.15500	5.48780	0.00000	0.0000	0
03/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.71400	0.72900	2.10084	0.00000	0.0000	100
03/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.54750	11.52080	0.23122	11.50000	11.5000	2,512
03/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.51700	0.49900	3.48162	0.00000	0.0000	0
03/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.47000	0.47800	1.70213	0.00000	0.0000	0
03/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.49300	0.47900	2.83976	0.00000	0.0000	0
03/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.49600	0.50800	2.41935	0.00000	0.0000	0
03/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.54100	0.52300	3.32717	0.00000	0.0000	0
03/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.44400	0.45200	1.80180	0.00000	0.0000	0
03/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.45400	0.44000	3.08370	0.00000	0.0000	0
03/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.55700	0.56900	2.15440	0.00000	0.0000	100
03/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.31100	0.30100	3.21543	0.00000	0.0000	0
03/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.86400	0.88000	1.85185	0.00000	0.0000	200
03/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.68200	11.65500	0.23112	0.00000	0.0000	87
03/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.62300	0.60700	2.56822	0.00000	0.0000	0
03/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.59100	0.60200	1.86125	0.00000	0.0000	0
03/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.60000	0.58700	2.16667	0.00000	0.0000	0
03/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.61800	0.63200	2.26537	0.00000	0.0000	0
03/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.64700	0.63000	2.62751	0.00000	0.0000	0
03/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.56500	0.57500	1.76991	0.00000	0.0000	0
03/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.43000	0.42000	2.32558	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
03/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.94800	0.96500	1.79325	0.00000	0.0000	250
03/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08450	0.08390	0.71006	0.00000	0.0000	438
03/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00029	0.00017	41.37931	0.00000	0.0000	0
03/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00279	0.00327	17.20430	0.00000	0.0000	0
03/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01250	0.01310	4.80000	0.00000	0.0000	0
03/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00750	0.00690	8.00000	0.00000	0.0000	0
03/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08570	0.08510	0.70012	0.00000	0.0000	573
03/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00330	0.00303	8.18182	0.00000	0.0000	0
03/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00260	0.00293	12.69231	0.00000	0.0000	0
03/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00081	0.00074	8.64198	0.00000	0.0000	0
03/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01011	0.01064	5.24233	0.00000	0.0000	0
03/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01088	0.01031	5.23897	0.00000	0.0000	0
03/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00018	0.00021	16.66667	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.56880	9.62570	0.59464	9.57200	9.5250	17,420
03/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.02400	0.03100	29.16667	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.25500	0.20500	19.60784	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.29900	0.24700	17.39130	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.03200	0.04100	28.12500	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.21300	0.16500	22.53521	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.05800	0.03800	34.48276	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.12700	0.16400	29.13386	0.00000	0.0000	10,429
03/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.83200	0.77500	6.85096	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	14,937
03/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.93200	0.87500	6.11588	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,508
03/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.53500	0.47900	10.46729	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	100
03/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.07300	0.09500	30.13699	0.00000	0.0000	500
03/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.10400	0.06900	33.65385	0.00000	0.0000	3,000
03/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.43900	0.38300	12.75626	0.00000	0.0000	0
03/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	500
03/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.68690	9.74200	0.56881	0.00000	0.0000	8,923
03/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.22700	0.24700	8.81057	0.00000	0.0000	0
03/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.34000	0.30500	10.29412	0.00000	0.0000	0
03/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.21000	0.22900	9.04762	0.00000	0.0000	0
03/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.37300	0.33700	9.65147	0.00000	0.0000	0
03/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.24500	0.26700	8.97959	0.00000	0.0000	0
03/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30800	0.27500	10.71429	0.00000	0.0000	0
03/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.81010	9.86000	0.50866	9.80000	9.8000	3,161
03/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.47200	0.50200	6.35593	0.00000	0.0000	0
03/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.31200	0.29200	6.41026	0.00000	0.0000	0
03/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.44600	0.47400	6.27803	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
03/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.33600	0.31400	6.54762	0.00000	0.0000	0
03/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.50000	0.53000	6.00000	0.00000	0.0000	0
03/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.29000	0.27000	6.89655	0.00000	0.0000	0
03/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.92210	9.96810	0.46361	0.00000	0.0000	0
03/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.54000	0.56500	4.62963	0.00000	0.0000	0
03/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.41800	0.39700	5.02392	0.00000	0.0000	0
03/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.51500	0.53900	4.66019	0.00000	0.0000	0
03/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.44300	0.42100	4.96614	0.00000	0.0000	0
03/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.56600	0.59200	4.59364	0.00000	0.0000	0
03/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.39400	0.37400	5.07614	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	7.00420	7.00330	0.01285	0.00000	0.0000	8,189
03/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.30600	0.30400	0.65359	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.25700	0.25500	0.77821	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35500	0.35400	0.28169	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.01810	7.01770	0.00570	7.03750	7.0000	10,103
03/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.42300	0.42200	0.23641	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.38100	0.38000	0.26247	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.46700	0.46600	0.21413	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.03290	7.03120	0.02417	0.00000	0.0000	5,840
03/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.49100	0.49000	0.20367	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10800	0.10900	0.92593	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.45200	0.45100	0.22124	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11900	0.12000	0.84034	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.53100	0.53000	0.18832	0.00000	0.0000	0
03/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09800	0.09900	1.02041	0.00000	0.0000	0
03/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.92400	7.97500	0.64361	0.00000	0.0000	0
03/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.14800	1.18000	2.78746	0.00000	0.0000	0
03/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.52400	0.50500	3.62595	0.00000	0.0000	0
03/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.12200	1.15300	2.76292	0.00000	0.0000	0
03/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.54800	0.52800	3.64964	0.00000	0.0000	0
03/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.17500	1.20700	2.72340	0.00000	0.0000	0
03/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.50100	0.48200	3.79242	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.10300	7.09520	0.10981	0.00000	0.0000	1,791
03/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.09600	0.08700	9.37500	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.06600	0.05800	12.12121	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.06300	0.06300	0.00000	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.13100	0.12200	6.87023	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.02800	0.02700	3.57143	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
03/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.18460	7.17620	0.11692	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.35800	0.35500	0.83799	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07300	0.07900	8.21918	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.32100	0.31900	0.62305	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08600	0.09300	8.13953	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.39700	0.39300	1.00756	0.00000	0.0000	0
03/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
03/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.48290	7.42530	0.76976	0.00000	0.0000	0
03/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.24600	0.19200	21.95122	0.00000	0.0000	0
03/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
03/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.20300	0.15100	25.61576	0.00000	0.0000	0
03/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
03/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.29200	0.23600	19.17808	0.00000	0.0000	0
03/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
03/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.59100	7.53190	0.77855	0.00000	0.0000	0
03/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.55200	0.50300	8.87681	0.00000	0.0000	0
03/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06100	0.07100	16.39344	0.00000	0.0000	0
03/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.51200	0.46500	9.17969	0.00000	0.0000	0
03/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07100	0.08300	16.90141	0.00000	0.0000	0
03/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.59300	0.54300	8.43170	0.00000	0.0000	0
03/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05200	0.06100	17.30769	0.00000	0.0000	0
03/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,780.15000	13,803.09000	0.16647	0.00000	0.0000	0
03/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	180.20000	203.10000	12.70810	0.00000	0.0000	0
03/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
03/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	180.10000	203.10000	12.77068	0.00000	0.0000	0
03/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	180.20000	203.10000	12.70810	0.00000	0.0000	0
03/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,967.07000	13,987.58000	0.14685	0.00000	0.0000	0
03/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	467.10000	487.60000	4.38878	0.00000	0.0000	0
03/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	467.10000	487.60000	4.38878	0.00000	0.0000	0
03/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	467.10000	487.60000	4.38878	0.00000	0.0000	0
03/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05060	1.05120	0.05711	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01020	0.01010	0.98039	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00960	0.00890	7.29167	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00050	0.00060	20.00000	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04990	0.04940	1.00200	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05110	0.05180	1.36986	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00050	0.00060	20.00000	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06720	1.06740	0.01874	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04020	0.04030	0.24876	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02300	0.02290	0.43478	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
03/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02050	0.02040	0.48780	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05330	0.05300	0.56285	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07430	0.07460	0.40377	0.00000	0.0000	0
03/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00710	0.00720	1.40845	0.00000	0.0000	0
Future Open Interest										402,781
Option Open Interest										207,025
Total										609,806