



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/04/2011

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
01/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.83020	6.80480	0.37188	6.84970	6.7891	416,921
01/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.65400	0.67400	3.05810	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	800
01/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.70000	0.72000	2.85714	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	7,200
01/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.60900	0.62800	3.11987	0.00000	0.0000	1,500
01/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24500	0.22400	8.57143	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11500	0.11900	3.47826	0.00000	0.0000	300
01/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.43400	0.45100	3.91705	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.06400	0.05600	12.50000	0.00000	0.0000	1,790
01/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.31500	0.33000	4.76190	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.09500	0.08500	10.52632	0.00000	0.0000	6,000
01/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.18000	1.20200	1.86441	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	500
01/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.98500	1.00700	2.23350	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	1,000
01/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.47700	0.49400	3.56394	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	1,000
01/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.05000	0.04300	14.00000	0.00000	0.0000	250
01/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.52000	0.53800	3.46154	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.35300	0.36900	4.53258	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.08300	0.07400	10.84337	0.00000	0.0000	650
01/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.27800	0.29200	5.03597	0.00000	0.0000	3,000
01/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.10800	0.09700	10.18519	0.00000	0.0000	19,330
01/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.56400	0.58200	3.19149	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	5,500
01/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.24300	0.25700	5.76132	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.12300	0.11200	8.94309	0.00000	0.0000	100
01/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.27800	0.25600	7.91367	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.09800	0.10100	3.06122	0.00000	0.0000	7,200
01/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.15900	0.14600	8.17610	0.00000	0.0000	0
01/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.17900	0.19100	6.70391	0.00000	0.0000	2,400
01/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.21000	0.22300	6.19048	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
01/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.14000	0.12800	8.57143	0.00000	0.0000	2,650
01/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.92970	6.90410	0.36942	6.94180	6.8928	108,485
01/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.18700	1.20900	1.85341	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.23300	1.25600	1.86537	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	3,000
01/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.14000	1.16300	2.01754	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.95800	0.98000	2.29645	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.08800	0.08400	4.54545	0.00000	0.0000	2,800
01/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.14500	0.13800	4.82759	0.00000	0.0000	5,000
01/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.61500	0.63400	3.08943	0.00000	0.0000	2,800
01/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.34400	0.32900	4.36047	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.21400	0.22500	5.14019	0.00000	0.0000	10,000
01/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.29100	0.27800	4.46735	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.26100	0.27400	4.98084	0.00000	0.0000	10,000
01/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.65600	0.67500	2.89634	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.13600	0.12900	5.14706	0.00000	0.0000	10,000
01/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.78200	0.80300	2.68542	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.11200	0.10700	4.46429	0.00000	0.0000	200
01/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40300	0.38600	4.21836	0.00000	0.0000	0
01/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.17300	0.18200	5.20231	0.00000	0.0000	5,000
01/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.02690	7.00000	0.38281	7.02350	7.0000	3,122
01/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.25000	0.24100	3.60000	0.00000	0.0000	0
01/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.57300	0.59100	3.14136	0.00000	0.0000	0
01/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.23800	0.22900	3.78151	0.00000	0.0000	0
01/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.61100	0.62900	2.94599	0.00000	0.0000	0
01/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.26400	0.25400	3.78788	0.00000	0.0000	0
01/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.53700	0.55400	3.16574	0.00000	0.0000	0
01/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.13130	7.10200	0.41086	0.00000	0.0000	638
01/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.47300	0.45700	3.38266	0.00000	0.0000	0
01/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.37800	0.39100	3.43915	0.00000	0.0000	0
01/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.44900	0.43400	3.34076	0.00000	0.0000	0
01/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.40400	0.41800	3.46535	0.00000	0.0000	0
01/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.49800	0.48200	3.21285	0.00000	0.0000	0
01/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.35300	0.36600	3.68272	0.00000	0.0000	0
01/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.49100	0.47500	3.25866	0.00000	0.0000	0
01/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.36000	0.37300	3.61111	0.00000	0.0000	1,000
01/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.08650	9.06280	0.26083	0.00000	0.0000	0
01/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.42300	1.41800	0.35137	0.00000	0.0000	0
01/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.53700	1.55500	1.17111	0.00000	0.0000	0
01/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.40700	1.40200	0.35537	0.00000	0.0000	0
01/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.57100	1.58900	1.14577	0.00000	0.0000	0
01/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.43900	1.43400	0.34746	0.00000	0.0000	0
01/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.50300	1.52100	1.19760	0.00000	0.0000	0

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01/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.83020	6.80480	0.37188	6.83700	6.8290	280
01/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.09505	0.08499	10.58390	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.31485	0.33019	4.87216	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.08345	0.07408	11.22828	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.35325	0.36928	4.53786	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.10825	0.09747	9.95843	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.27805	0.29267	5.25805	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.04389	0.03737	14.85532	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.56369	0.58257	3.34936	0.00000	0.0000	60
01/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.92970	6.90410	0.36942	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.21925	0.20894	4.70239	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.38955	0.40484	3.92504	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.20442	0.19472	4.74513	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.42472	0.44062	3.74364	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.23525	0.22430	4.65462	0.00000	0.0000	0
01/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.35555	0.37020	4.12038	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13			Foreign Exchange Future	10.93620	10.90220	0.31089	10.96960	10.8500	26,810
01/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.95900	0.98900	3.12826	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.00500	1.03500	2.98507	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.91300	0.94300	3.28587	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.35700	0.33100	7.28291	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.17100	0.17900	4.67836	0.00000	0.0000	10
01/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.61100	0.63700	4.25532	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.09700	0.08900	8.24742	0.00000	0.0000	10
01/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.08000	0.07300	8.75000	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.69400	0.72100	3.89049	0.00000	0.0000	100
01/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
01/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	1.05100	1.08200	2.94957	0.00000	0.0000	100
01/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.07580	11.04120	0.31239	11.09000	11.0260	29,955
01/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.27800	0.26700	3.95683	0.00000	0.0000	0
01/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.70200	0.72600	3.41880	0.00000	0.0000	0
01/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.26500	0.25400	4.15094	0.00000	0.0000	0
01/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.73900	0.76300	3.24763	0.00000	0.0000	0
01/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.29300	0.28100	4.09556	0.00000	0.0000	0
01/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.66700	0.69000	3.44828	0.00000	0.0000	0
01/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.24000	0.23000	4.16667	0.00000	0.0000	0
01/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.81400	0.83900	3.07125	0.00000	0.0000	100
01/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15400	0.14700	4.54545	0.00000	0.0000	0
01/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.17800	1.20600	2.37691	0.00000	0.0000	200
01/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.20930	11.17200	0.33276	11.19400	11.1503	452
01/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.39700	0.38600	2.77078	0.00000	0.0000	0
01/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.83800	0.86400	3.10263	0.00000	0.0000	0

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01/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.38300	0.37200	2.87206	0.00000	0.0000	0
01/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.87400	0.90000	2.97483	0.00000	0.0000	0
01/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.41300	0.40100	2.90557	0.00000	0.0000	0
01/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.80400	0.82900	3.10945	0.00000	0.0000	0
01/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.26400	0.25700	2.65152	0.00000	0.0000	0
01/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.25500	1.28500	2.39044	0.00000	0.0000	250
01/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08240	0.08070	2.06311	0.00000	0.0000	1,173
01/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00154	0.00111	27.92208	0.00000	0.0000	0
01/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00414	0.00541	30.67633	0.00000	0.0000	0
01/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00027	0.00018	33.33333	0.00000	0.0000	0
01/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01287	0.01448	12.50971	0.00000	0.0000	0
01/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00767	0.00615	19.81747	0.00000	0.0000	0
01/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00027	0.00045	66.66667	0.00000	0.0000	0
01/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08370	0.08200	2.03106	0.00000	0.0000	16,271
01/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00569	0.00477	16.16872	0.00000	0.0000	0
01/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00199	0.00277	39.19598	0.00000	0.0000	0
01/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00210	0.00177	15.71429	0.00000	0.0000	0
01/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00840	0.00977	16.30952	0.00000	0.0000	0
01/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01380	0.01218	11.73913	0.00000	0.0000	0
01/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00010	0.00018	80.00000	0.00000	0.0000	0
01/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.67480	9.61170	0.65221	9.66300	9.5731	15,900
01/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.16600	0.14500	12.65060	0.00000	0.0000	0
01/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.29100	0.33300	14.43299	0.00000	0.0000	0
01/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.15000	0.13100	12.66667	0.00000	0.0000	0
01/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.32500	0.36900	13.53846	0.00000	0.0000	0
01/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.18400	0.16100	12.50000	0.00000	0.0000	0
01/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.25900	0.29900	15.44402	0.00000	0.0000	0
01/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.79160	9.72790	0.65056	9.79000	9.7900	50,917
01/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.42600	0.38900	8.68545	0.00000	0.0000	0
01/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.28400	0.31100	9.50704	0.00000	0.0000	0
01/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.39900	0.36400	8.77193	0.00000	0.0000	0
01/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.30700	0.33600	9.44625	0.00000	0.0000	0
01/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.45300	0.41600	8.16777	0.00000	0.0000	0
01/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.26100	0.28800	10.34483	0.00000	0.0000	0
01/04/2011	€ / R 2011/12/19			Foreign Exchange Future	9.90130	9.83580	0.66153	0.00000	0.0000	300
01/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.50200	0.46800	6.77291	0.00000	0.0000	0
01/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.40100	0.43200	7.73067	0.00000	0.0000	0
01/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.47700	0.44400	6.91824	0.00000	0.0000	0
01/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42600	0.45800	7.51174	0.00000	0.0000	0
01/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.52800	0.49200	6.81818	0.00000	0.0000	0
01/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37700	0.40600	7.69231	0.00000	0.0000	0
01/04/2011	AUS\$ / R 2011/06/13			Foreign Exchange Future	7.00140	6.99380	0.10855	0.00000	0.0000	13,275
01/04/2011	AUS\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.38000	0.37200	2.10526	0.00000	0.0000	0
01/04/2011	AUS\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
01/04/2011	AUS\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33700	0.32900	2.37389	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
01/04/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.42300	0.41500	1.89125	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.01780	7.00990	0.11257	0.00000	0.0000	8,570
01/04/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.44300	0.43700	1.35440	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07500	0.07700	2.66667	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40500	0.40000	1.23457	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08700	0.09000	3.44828	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.48200	0.47600	1.24481	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06400	0.06600	3.12500	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.03610	7.02750	0.12223	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.49300	0.48600	1.41988	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.10700	0.10900	1.86916	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.45800	0.45200	1.31004	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.12200	0.12500	2.45902	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.52900	0.52200	1.32325	0.00000	0.0000	0
01/04/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.09300	0.09500	2.15054	0.00000	0.0000	0
01/04/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.02070	8.02250	0.02244	0.00000	0.0000	0
01/04/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.27000	1.26900	0.07874	0.00000	0.0000	0
01/04/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.54900	0.54700	0.36430	0.00000	0.0000	0
01/04/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.24300	1.24200	0.08045	0.00000	0.0000	0
01/04/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.57200	0.57000	0.34965	0.00000	0.0000	0
01/04/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.29800	1.29600	0.15408	0.00000	0.0000	0
01/04/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.52700	0.52400	0.56926	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.00960	7.04430	0.49504	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.20500	0.22800	11.21951	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.09500	0.08400	11.57895	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.17300	0.19500	12.71676	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.11300	0.10100	10.61947	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.23900	0.26400	10.46025	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07900	0.07000	11.39241	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.09340	7.12870	0.49765	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.15800	0.17100	8.22785	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.31500	0.29200	7.30159	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.14300	0.15400	7.69231	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.35000	0.32500	7.14286	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.17500	0.18900	8.00000	0.00000	0.0000	0
01/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.28200	0.26000	7.80142	0.00000	0.0000	0
01/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.47020	7.33260	1.84199	0.00000	0.0000	900
01/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.44400	0.33900	23.64865	0.00000	0.0000	0
01/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.07400	0.10600	43.24324	0.00000	0.0000	0
01/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.40500	0.30500	24.69136	0.00000	0.0000	0
01/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08500	0.12200	43.52941	0.00000	0.0000	0
01/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.48400	0.37500	22.52066	0.00000	0.0000	0
01/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.06400	0.09200	43.75000	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
01/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.58440	7.44490	1.83930	0.00000	0.0000	0
01/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.28800	0.23200	19.44444	0.00000	0.0000	0
01/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.35400	0.43700	23.44633	0.00000	0.0000	0
01/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.26800	0.21600	19.40299	0.00000	0.0000	0
01/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.38400	0.47100	22.65625	0.00000	0.0000	0
01/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.30900	0.24900	19.41748	0.00000	0.0000	0
01/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.32500	0.40400	24.30769	0.00000	0.0000	0
01/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,735.36000	13,637.78000	0.71043	0.00000	0.0000	0
01/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	235.40000	137.80000	41.46134	0.00000	0.0000	0
01/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	235.40000	137.80000	41.46134	0.00000	0.0000	0
01/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
01/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	235.40000	137.80000	41.46134	0.00000	0.0000	0
01/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04660	1.04170	0.46818	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02430	0.02170	10.69959	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02770	0.03000	8.30325	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01050	0.00920	12.38095	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06390	0.06750	5.63380	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05390	0.04970	7.79221	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00730	0.00800	9.58904	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06670	1.06100	0.53436	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03090	0.02880	6.79612	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06420	0.06780	5.60748	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01950	0.01810	7.17949	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10280	0.10710	4.18288	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05000	0.04680	6.40000	0.00000	0.0000	0
01/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03330	0.03580	7.50751	0.00000	0.0000	0

Future Open Interest

693,969

Option Open Interest

111,800

Total

805,769