



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 11/01/2011

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
11/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.91310	6.91550	0.03472	6.90330	6.8694	269,414
11/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	29,607
11/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.09300	1.09100	0.18298	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	340
11/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.14200	1.14000	0.17513	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.04400	1.04200	0.19157	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.58900	1.58700	0.12587	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
11/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.58700	3.58500	0.05576	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
11/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.43900	0.43700	0.45558	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	29,607
11/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.48900	1.48700	0.13432	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
11/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.61500	0.61300	0.32520	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	12,000
11/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.66100	0.65900	0.30257	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	871
11/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.70800	0.70600	0.28249	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	3,071
11/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.39700	0.39500	0.50378	0.00000	0.0000	3,000
11/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	10,500
11/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.28100	0.28000	0.35587	0.00000	0.0000	3,000
11/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.09400	0.09500	1.06383	0.00000	0.0000	3,280
11/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.52500	0.52300	0.38095	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	65
11/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.31800	0.31700	0.31447	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.08100	0.08200	1.23457	0.00000	0.0000	600
11/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.48100	0.48000	0.20790	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.04400	0.04500	2.27273	0.00000	0.0000	400
11/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.07000	0.07000	0.00000	0.00000	0.0000	0
11/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.35700	0.35500	0.56022	0.00000	0.0000	2,571
11/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.13200	0.13100	0.75758	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
11/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.19500	0.19600	0.51282	0.00000	0.0000	8,500
11/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.99380	7.00420	0.14870	7.01000	6.9785	59,740
11/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.13700	0.13900	1.45985	0.00000	0.0000	0
11/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.59300	0.58500	1.34907	0.00000	0.0000	0
11/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.12800	0.13000	1.56250	0.00000	0.0000	300
11/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.63400	0.62600	1.26183	0.00000	0.0000	0
11/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.14700	0.14900	1.36054	0.00000	0.0000	0
11/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.55300	0.54500	1.44665	0.00000	0.0000	0
11/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.43800	0.44300	1.14155	0.00000	0.0000	0
11/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14400	0.13900	3.47222	0.00000	0.0000	0
11/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.09670	7.09830	0.02255	0.00000	0.0000	11,973
11/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.13200	0.13200	0.00000	0.00000	0.0000	0
11/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.08500	1.08400	0.09217	0.00000	0.0000	0
11/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12600	0.12700	0.79365	0.00000	0.0000	0
11/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.12900	1.12900	0.00000	0.00000	0.0000	0
11/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.13800	0.13800	0.00000	0.00000	0.0000	0
11/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.04100	1.04000	0.09606	0.00000	0.0000	0
11/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.18920	7.18680	0.03338	7.17130	7.1713	16
11/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.36600	0.36400	0.54645	0.00000	0.0000	0
11/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.52700	0.52700	0.00000	0.00000	0.0000	0
11/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.35000	0.34800	0.57143	0.00000	0.0000	0
11/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.56100	0.56100	0.00000	0.00000	0.0000	0
11/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.38300	0.38000	0.78329	0.00000	0.0000	0
11/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.49400	0.49300	0.20243	0.00000	0.0000	0
11/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.18260	9.18060	0.02178	0.00000	0.0000	0
11/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.57000	1.56900	0.06369	0.00000	0.0000	0
11/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.58700	1.58800	0.06301	0.00000	0.0000	0
11/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.55400	1.55300	0.06435	0.00000	0.0000	0
11/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62100	1.62200	0.06169	0.00000	0.0000	0
11/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.58700	1.58600	0.06301	0.00000	0.0000	0
11/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.55400	1.55500	0.06435	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.91310	6.91550	0.03472	0.00000	0.0000	125
11/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.12626	0.12680	0.42769	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.21316	0.21130	0.87258	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.10936	0.10980	0.40234	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.24626	0.24430	0.79591	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.14538	0.14603	0.44710	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.18228	0.18053	0.96006	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.99380	7.00420	0.14870	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.24553	0.24867	1.27887	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.30173	0.29447	2.40612	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.22792	0.23085	1.28554	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.33412	0.32665	2.23572	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.26456	0.26793	1.27381	0.00000	0.0000	0
11/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.27076	0.26373	2.59640	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
11/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.74620	10.75170	0.05118	10.74000	10.7120	37,613
11/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.08200	1.07500	0.64695	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.12900	1.12300	0.53144	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.03500	1.02800	0.67633	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.76200	0.75500	0.91864	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	870
11/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.81000	1.80400	0.33149	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	870
11/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.27300	1.26600	0.54988	0.00000	0.0000	0
11/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	150
11/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.86040	10.87790	0.16114	0.00000	0.0000	2,060
11/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.13600	0.13900	2.20588	0.00000	0.0000	0
11/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.12600	1.11100	1.33215	0.00000	0.0000	0
11/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.12900	0.13200	2.32558	0.00000	0.0000	0
11/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.16900	1.15400	1.28315	0.00000	0.0000	0
11/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.14300	0.14600	2.09790	0.00000	0.0000	0
11/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.08300	1.06800	1.38504	0.00000	0.0000	0
11/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.00340	11.00650	0.02817	0.00000	0.0000	2,426
11/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.35100	0.34900	0.56980	0.00000	0.0000	0
11/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.84800	0.84300	0.58962	0.00000	0.0000	0
11/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.33800	0.33600	0.59172	0.00000	0.0000	0
11/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.88500	0.88000	0.56497	0.00000	0.0000	0
11/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.36500	0.36300	0.54795	0.00000	0.0000	0
11/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.81200	0.80700	0.61576	0.00000	0.0000	0
11/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.12710	11.12320	0.03505	0.00000	0.0000	0
11/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.44900	0.44600	0.66815	0.00000	0.0000	0
11/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.97200	0.97300	0.10288	0.00000	0.0000	0
11/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.43500	0.43200	0.68966	0.00000	0.0000	0
11/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.00800	1.00900	0.09921	0.00000	0.0000	0
11/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.46300	0.46000	0.64795	0.00000	0.0000	0
11/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.93600	0.93700	0.10684	0.00000	0.0000	0
11/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08330	0.08310	0.24010	0.00000	0.0000	751
11/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00129	0.00123	4.65116	0.00000	0.0000	0
11/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00499	0.00513	2.80561	0.00000	0.0000	0
11/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00022	0.00021	4.54545	0.00000	0.0000	0
11/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01392	0.01411	1.36494	0.00000	0.0000	0
11/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00668	0.00650	2.69461	0.00000	0.0000	0
11/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00038	0.00040	5.26316	0.00000	0.0000	0
11/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08440	0.08430	0.11848	0.00000	0.0000	0
11/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00378	0.00375	0.79365	0.00000	0.0000	0
11/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00438	0.00445	1.59817	0.00000	0.0000	0
11/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00140	0.00139	0.71429	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
11/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01200	0.01209	0.75000	0.00000	0.0000	0
11/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00999	0.00990	0.90090	0.00000	0.0000	0
11/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00059	0.00060	1.69492	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14			Foreign Exchange Future	8.98260	8.93360	0.54550	8.94000	8.9220	19,534
11/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.83900	0.88400	5.36353	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.88700	0.93100	4.96054	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.79200	0.83600	5.55556	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.56600	0.60500	6.89046	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	10,429
11/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.42200	1.47000	3.37553	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	14,937
11/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.52100	1.56900	3.15582	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	4,508
11/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.12800	1.17400	4.07801	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	100
11/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03800	0.03000	21.05263	0.00000	0.0000	0
11/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.65500	0.69600	6.25954	0.00000	0.0000	3,000
11/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.08260	9.04260	0.44040	0.00000	0.0000	5,855
11/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.12300	0.11300	8.13008	0.00000	0.0000	0
11/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.84000	0.87000	3.57143	0.00000	0.0000	0
11/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.11600	0.10600	8.62069	0.00000	0.0000	0
11/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.88300	0.91300	3.39751	0.00000	0.0000	0
11/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.13000	0.12000	7.69231	0.00000	0.0000	0
11/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.79700	0.82700	3.76412	0.00000	0.0000	0
11/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.21110	9.15780	0.57865	0.00000	0.0000	2,364
11/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.26100	0.24200	7.27969	0.00000	0.0000	0
11/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.70000	0.73400	4.85714	0.00000	0.0000	0
11/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.24900	0.23000	7.63052	0.00000	0.0000	0
11/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.73800	0.77200	4.60705	0.00000	0.0000	0
11/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.27400	0.25300	7.66423	0.00000	0.0000	0
11/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.66300	0.69500	4.82655	0.00000	0.0000	0
11/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.32610	9.26610	0.64336	0.00000	0.0000	0
11/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.33800	0.31600	6.50888	0.00000	0.0000	0
11/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.81200	0.85000	4.67980	0.00000	0.0000	0
11/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.32500	0.30400	6.46154	0.00000	0.0000	0
11/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.84900	0.88800	4.59364	0.00000	0.0000	0
11/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.35100	0.32800	6.55271	0.00000	0.0000	0
11/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.77500	0.81200	4.77419	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.79880	6.75930	0.58098	0.00000	0.0000	7,773
11/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.17500	0.14500	17.14286	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.07600	0.08600	13.15789	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.14100	0.11300	19.85816	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
11/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.09200	0.10400	13.04348	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.21200	0.18000	15.09434	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.06300	0.07100	12.69841	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.79870	6.76780	0.45450	0.00000	0.0000	875
11/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.28000	0.25500	8.92857	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13100	0.13700	4.58015	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24600	0.22200	9.75610	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14700	0.15400	4.76190	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.31600	0.29000	8.22785	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.11700	0.12200	4.27350	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.81290	6.77500	0.55630	0.00000	0.0000	5,790
11/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.34200	0.31300	8.47953	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17900	0.18800	5.02793	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.30800	0.28000	9.09091	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19500	0.20500	5.12821	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.37700	0.34700	7.95756	0.00000	0.0000	0
11/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16400	0.17200	4.87805	0.00000	0.0000	0
11/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.58580	7.57800	0.10282	0.00000	0.0000	0
11/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.99000	0.97900	1.11111	0.00000	0.0000	0
11/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.70400	0.70100	0.42614	0.00000	0.0000	0
11/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.97000	0.95700	1.34021	0.00000	0.0000	0
11/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.73400	0.72900	0.68120	0.00000	0.0000	0
11/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.01100	1.00100	0.98912	0.00000	0.0000	0
11/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.67500	0.67300	0.29630	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.92150	6.96000	0.55624	0.00000	0.0000	1,991
11/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.07600	0.08700	14.47368	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.20500	0.17700	13.65854	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.06300	0.07200	14.28571	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.24200	0.21200	12.39669	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.09200	0.10500	14.13043	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.17100	0.14500	15.20468	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.98480	7.03220	0.67862	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.24700	0.27500	11.33603	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.16200	0.14300	11.72840	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.21900	0.24500	11.87215	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.18400	0.16300	11.41304	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.27700	0.30700	10.83032	0.00000	0.0000	0
11/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.14200	0.12500	11.97183	0.00000	0.0000	0
11/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.11900	7.09110	0.39191	0.00000	0.0000	190
11/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.11900	0.10900	8.40336	0.00000	0.0000	0
11/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25000	0.26800	7.20000	0.00000	0.0000	0
11/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.10400	0.09500	8.65385	0.00000	0.0000	0
11/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28500	0.30400	6.66667	0.00000	0.0000	0
11/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.13700	0.12500	8.75912	0.00000	0.0000	0
11/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21800	0.23400	7.33945	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
11/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.21120	7.19000	0.29399	0.00000	0.0000	0
11/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.33200	0.32000	3.61446	0.00000	0.0000	0
11/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.22100	0.23000	4.07240	0.00000	0.0000	0
11/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.30500	0.29500	3.27869	0.00000	0.0000	0
11/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.24400	0.25500	4.50820	0.00000	0.0000	0
11/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.36000	0.34700	3.61111	0.00000	0.0000	0
11/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.19900	0.20700	4.02010	0.00000	0.0000	0
11/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,327.71000	13,304.88000	0.17130	0.00000	0.0000	0
11/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.30000	0.10000	66.66667	0.00000	0.0000	0
11/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	272.60000	295.20000	8.29054	0.00000	0.0000	0
11/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.30000	0.10000	66.66667	0.00000	0.0000	0
11/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	272.60000	295.20000	8.29054	0.00000	0.0000	0
11/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.30000	0.10000	66.66667	0.00000	0.0000	0
11/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	272.60000	295.20000	8.29054	0.00000	0.0000	0
11/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,486.44000	13,479.41000	0.05213	0.00000	0.0000	0
11/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	13.60000	20.60000	51.47059	0.00000	0.0000	0
11/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	13.60000	20.60000	51.47059	0.00000	0.0000	0
11/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	13.60000	20.60000	51.47059	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.04120	1.04430	0.29773	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02010	0.02140	6.46766	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02890	0.02710	6.22837	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00690	0.00870	26.08696	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06570	0.06440	1.97869	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04850	0.05080	4.74227	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00730	0.00650	10.95890	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05490	1.05960	0.44554	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04080	0.04300	5.39216	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03590	0.03340	6.96379	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02360	0.02490	5.50847	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06870	0.06530	4.94905	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07040	0.07360	4.54545	0.00000	0.0000	0
11/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01550	0.01400	9.67742	0.00000	0.0000	0

Future Open Interest	428,490
Option Open Interest	205,576
Total	634,066