



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 09/02/2011

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
09/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.24610	7.21470	0.43334	7.28760	7.2116	226,736
09/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	29,607
09/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.76000	0.79000	3.94737	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	340
09/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.80900	0.83900	3.70828	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.71100	0.74100	4.21941	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.25500	1.28600	2.47012	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
09/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.25400	3.28500	0.95267	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
09/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.15400	0.17100	11.03896	0.00000	0.0000	2,000
09/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.10000	0.08600	14.00000	0.00000	0.0000	29,607
09/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.15500	1.18600	2.68398	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
09/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.30000	0.32300	7.66667	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.04600	0.03800	17.39130	0.00000	0.0000	12,000
09/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.34100	0.36600	7.33138	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	871
09/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.38400	0.41000	6.77083	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	3,071
09/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.12400	0.13900	12.09677	0.00000	0.0000	3,000
09/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.12000	0.10400	13.33333	0.00000	0.0000	9,600
09/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.06700	0.07200	7.46269	0.00000	0.0000	3,000
09/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.21300	0.18700	12.20657	0.00000	0.0000	3,280
09/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.22200	0.24200	9.00901	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.06800	0.05700	16.17647	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.08300	0.09000	8.43373	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.17900	0.15500	13.40782	0.00000	0.0000	600
09/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.18700	0.20500	9.62567	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.08300	0.07000	15.66265	0.00000	0.0000	150
09/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.14800	0.12500	15.54054	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.10200	0.11000	7.84314	0.00000	0.0000	2,571
09/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.02000	0.02200	10.00000	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
09/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.41600	0.38700	6.97115	0.00000	0.0000	8,500
09/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.04200	0.04600	9.52381	0.00000	0.0000	0
09/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.28800	0.26100	9.37500	0.00000	0.0000	1,600
09/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.34360	7.31200	0.43031	7.37850	7.3076	51,174
09/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.20900	0.19500	6.69856	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.31500	0.33300	5.71429	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.19300	0.18000	6.73575	0.00000	0.0000	800
09/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.34900	0.36800	5.44413	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.22700	0.21200	6.60793	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.28300	0.30000	6.00707	0.00000	0.0000	1,000
09/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.68600	0.65700	4.22741	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	300
09/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.18100	0.19000	4.97238	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.32500	0.30200	7.07692	0.00000	0.0000	300
09/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.12400	0.13100	5.64516	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.41800	0.39300	5.98086	0.00000	0.0000	500
09/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.74600	0.77100	3.35121	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.09000	0.08300	7.77778	0.00000	0.0000	500
09/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.57700	0.59900	3.81282	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.12100	0.11100	8.26446	0.00000	0.0000	1,000
09/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.20300	0.21300	4.92611	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.29700	0.27500	7.40741	0.00000	0.0000	500
09/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.00000	0.25000	100.00000	0.00000	0.0000	0
09/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.00000	0.23800	100.00000	0.00000	0.0000	200
09/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.45070	7.42000	0.41204	7.46550	7.4105	12,080
09/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.17900	0.17000	5.02793	0.00000	0.0000	0
09/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.77800	0.80000	2.82776	0.00000	0.0000	0
09/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.17000	0.16100	5.29412	0.00000	0.0000	0
09/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.81900	0.84100	2.68620	0.00000	0.0000	0
09/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.18800	0.17900	4.78723	0.00000	0.0000	0
09/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.73700	0.75900	2.98507	0.00000	0.0000	0
09/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.58200	0.60200	3.43643	0.00000	0.0000	0
09/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.23300	0.22200	4.72103	0.00000	0.0000	2,800
09/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.36900	0.34900	5.42005	0.00000	0.0000	0
09/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.31800	0.32900	3.45912	0.00000	0.0000	2,800
09/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.55410	7.52320	0.40905	7.51620	7.5162	257
09/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.52100	0.50000	4.03071	0.00000	0.0000	0
09/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.31700	0.32700	3.15457	0.00000	0.0000	0
09/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.49500	0.47500	4.04040	0.00000	0.0000	0
09/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.34100	0.35200	3.22581	0.00000	0.0000	0
09/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.54800	0.52700	3.83212	0.00000	0.0000	0
09/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.29400	0.30400	3.40136	0.00000	0.0000	0
09/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.53720	9.50670	0.31980	0.00000	0.0000	0
09/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.66400	1.66000	0.24038	0.00000	0.0000	0
09/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.32700	1.35300	1.95931	0.00000	0.0000	0

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09/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.64600	1.64200	0.24301	0.00000	0.0000	0
09/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.35900	1.38500	1.91317	0.00000	0.0000	0
09/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.68200	1.67800	0.23781	0.00000	0.0000	0
09/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.29500	1.32100	2.00772	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.24610	7.21470	0.43334	0.00000	0.0000	125
09/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.28847	0.26088	9.56425	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.04237	0.04618	8.99221	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.24963	0.22293	10.69583	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.05353	0.05823	8.78012	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.32934	0.30102	8.59902	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.03324	0.03632	9.26594	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.34360	7.31200	0.43031	0.00000	0.0000	20
09/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.41821	0.39298	6.03285	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.12461	0.13098	5.11195	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.38554	0.36107	6.34694	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.14194	0.14907	5.02325	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.45239	0.42646	5.73178	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.10879	0.11446	5.21188	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00000	0.22984	100.00000	0.00000	0.0000	0
09/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.00000	0.26784	100.00000	0.00000	0.0000	60
09/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.61600	11.59390	0.19025	11.67200	11.5855	31,202
09/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.12700	0.11400	10.23622	0.00000	0.0000	0
09/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.31100	0.32000	2.89389	0.00000	0.0000	2,000
09/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.11300	0.10100	10.61947	0.00000	0.0000	0
09/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.34700	0.35700	2.88184	0.00000	0.0000	0
09/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.14300	0.13000	9.09091	0.00000	0.0000	0
09/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.27700	0.28600	3.24910	0.00000	0.0000	0
09/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.12600	0.13000	3.17460	0.00000	0.0000	0
09/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.29200	0.27400	6.16438	0.00000	0.0000	870
09/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.95300	0.97100	1.88877	0.00000	0.0000	0
09/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	870
09/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.46100	0.47400	2.81996	0.00000	0.0000	0
09/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.07700	0.06800	11.68831	0.00000	0.0000	150
09/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.75830	11.73640	0.18625	11.75500	11.7195	2,561
09/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.35500	0.34100	3.94366	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.44700	0.45500	1.78971	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.33600	0.32200	4.16667	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.47800	0.48600	1.67364	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.37400	0.36000	3.74332	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.41600	0.42400	1.92308	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.07100	1.05300	1.68067	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06300	0.06700	6.34921	0.00000	0.0000	10
09/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.24900	0.25500	2.40964	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.55700	0.54100	2.87253	0.00000	0.0000	10
09/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.49900	0.48300	3.20641	0.00000	0.0000	0

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09/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.29100	0.29700	2.06186	0.00000	0.0000	100
09/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.31800	0.30500	4.08805	0.00000	0.0000	0
09/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.51000	0.51900	1.76471	0.00000	0.0000	100
09/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.90760	11.88780	0.16628	0.00000	0.0000	2,457
09/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.75300	0.73800	1.99203	0.00000	0.0000	0
09/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.34500	0.35000	1.44928	0.00000	0.0000	0
09/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.72400	0.70900	2.07182	0.00000	0.0000	0
09/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.36600	0.37100	1.36612	0.00000	0.0000	0
09/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.78200	0.76800	1.79028	0.00000	0.0000	0
09/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.32400	0.33000	1.85185	0.00000	0.0000	0
09/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.66900	0.65400	2.24215	0.00000	0.0000	0
09/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.41100	0.41600	1.21655	0.00000	0.0000	100
09/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.46800	0.45500	2.77778	0.00000	0.0000	0
09/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.66000	0.66700	1.06061	0.00000	0.0000	200
09/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.04860	12.02990	0.15520	0.00000	0.0000	0
09/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.85000	0.83600	1.64706	0.00000	0.0000	0
09/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.45100	0.45600	1.10865	0.00000	0.0000	0
09/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.82300	0.80900	1.70109	0.00000	0.0000	0
09/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.47400	0.47900	1.05485	0.00000	0.0000	0
09/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.87700	0.86300	1.59635	0.00000	0.0000	0
09/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.42800	0.43300	1.16822	0.00000	0.0000	0
09/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08820	0.08760	0.68027	0.00000	0.0000	428
09/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00251	0.00211	15.93625	0.00000	0.0000	0
09/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00131	0.00151	15.26718	0.00000	0.0000	0
09/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00018	0.00013	27.77778	0.00000	0.0000	0
09/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00898	0.00953	6.12472	0.00000	0.0000	0
09/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01121	0.01061	5.35236	0.00000	0.0000	0
09/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
09/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08950	0.08890	0.67039	0.00000	0.0000	573
09/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00610	0.00560	8.19672	0.00000	0.0000	0
09/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00160	0.00170	6.25000	0.00000	0.0000	0
09/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00200	0.00176	12.00000	0.00000	0.0000	0
09/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00750	0.00786	4.80000	0.00000	0.0000	0
09/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01463	0.01403	4.10116	0.00000	0.0000	0
09/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00013	0.00013	0.00000	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.86890	9.87540	0.06586	9.92000	9.8400	17,250
09/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.19500	0.19400	0.51282	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.12600	0.11900	5.55556	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.16600	0.16400	1.20482	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.14700	0.13900	5.44218	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.22600	0.22500	0.44248	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.10700	0.10000	6.54206	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.41300	0.41500	0.48426	0.00000	0.0000	10,429
09/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.56200	0.55400	1.42349	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
09/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	14,937
09/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.65400	0.64600	1.22324	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	4,508
09/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.31100	0.30200	2.89389	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.08000	0.07700	3.75000	0.00000	0.0000	100
09/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.33300	0.33400	0.30030	0.00000	0.0000	500
09/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	3,000
09/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.23900	0.23000	3.76569	0.00000	0.0000	0
09/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.10800	0.10500	2.77778	0.00000	0.0000	500
09/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.98950	9.99620	0.06707	0.00000	0.0000	8,073
09/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.41400	0.41700	0.72464	0.00000	0.0000	0
09/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.22500	0.22100	1.77778	0.00000	0.0000	0
09/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.38600	0.38800	0.51813	0.00000	0.0000	0
09/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.24700	0.24200	2.02429	0.00000	0.0000	0
09/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.44400	0.44700	0.67568	0.00000	0.0000	0
09/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.20500	0.20100	1.95122	0.00000	0.0000	0
09/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.11760	10.12570	0.08006	0.00000	0.0000	2,460
09/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.69000	0.69500	0.72464	0.00000	0.0000	0
09/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.22200	0.21900	1.35135	0.00000	0.0000	0
09/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.65800	0.66300	0.75988	0.00000	0.0000	0
09/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.24000	0.23700	1.25000	0.00000	0.0000	0
09/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.72200	0.72800	0.83102	0.00000	0.0000	0
09/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.20400	0.20200	0.98039	0.00000	0.0000	0
09/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.23880	10.24660	0.07618	0.00000	0.0000	0
09/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.74700	0.75300	0.80321	0.00000	0.0000	0
09/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30800	0.30600	0.64935	0.00000	0.0000	0
09/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.71800	0.72300	0.69638	0.00000	0.0000	0
09/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32900	0.32600	0.91185	0.00000	0.0000	0
09/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.77700	0.78300	0.77220	0.00000	0.0000	0
09/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28800	0.28600	0.69444	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/03/14			Foreign Exchange Future	7.31950	7.27830	0.56288	7.29700	7.2970	8,508
09/02/2011	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.62500	0.58400	6.56000	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.57600	0.53500	7.11806	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.67400	0.63300	6.08309	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/06/13			Foreign Exchange Future	7.33330	7.29200	0.56318	7.30600	7.3060	10,405
09/02/2011	AUS\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.71900	0.68100	5.28512	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.67400	0.63600	5.63798	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.76500	0.72700	4.96732	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
09/02/2011	AUS\$ / R 2011/09/19			Foreign Exchange Future	7.34680	7.30670	0.54582	0.00000	0.0000	5,842

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
09/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.76500	0.72900	4.70588	0.00000	0.0000	0
09/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06800	0.07200	5.88235	0.00000	0.0000	0
09/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.72100	0.68600	4.85437	0.00000	0.0000	0
09/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07400	0.07900	6.75676	0.00000	0.0000	0
09/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.80900	0.77300	4.44994	0.00000	0.0000	0
09/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06200	0.06600	6.45161	0.00000	0.0000	0
09/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.16510	8.14280	0.27311	0.00000	0.0000	0
09/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.28900	1.27100	1.39643	0.00000	0.0000	0
09/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42400	0.42800	0.94340	0.00000	0.0000	0
09/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.26000	1.24300	1.34921	0.00000	0.0000	0
09/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44500	0.45000	1.12360	0.00000	0.0000	0
09/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.31800	1.30000	1.36571	0.00000	0.0000	0
09/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40300	0.40700	0.99256	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.30370	7.25840	0.62023	0.00000	0.0000	1,791
09/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.27900	0.24300	12.90323	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.02500	0.03500	40.00000	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.23700	0.20300	14.34599	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.03300	0.04500	36.36364	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.32300	0.28500	11.76471	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01900	0.02700	42.10526	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.38620	7.34100	0.61195	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.53100	0.49400	6.96798	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04500	0.05300	17.77778	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.49000	0.45400	7.34694	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.05400	0.06300	16.66667	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.57400	0.53600	6.62021	0.00000	0.0000	0
09/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03800	0.04500	18.42105	0.00000	0.0000	0
09/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.57020	7.51140	0.77673	0.00000	0.0000	200
09/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.35500	0.30500	14.08451	0.00000	0.0000	0
09/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03500	0.04400	25.71429	0.00000	0.0000	0
09/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.31400	0.26500	15.60510	0.00000	0.0000	0
09/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.04400	0.05400	22.72727	0.00000	0.0000	0
09/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.39800	0.34600	13.06533	0.00000	0.0000	0
09/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
09/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.67910	7.61930	0.77874	0.00000	0.0000	0
09/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.64000	0.59100	7.65625	0.00000	0.0000	0
09/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06100	0.07200	18.03279	0.00000	0.0000	0
09/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.60000	0.55200	8.00000	0.00000	0.0000	0
09/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07100	0.08300	16.90141	0.00000	0.0000	0
09/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.68100	0.63100	7.34214	0.00000	0.0000	0
09/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05200	0.06200	19.23077	0.00000	0.0000	0
09/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,335.77000	14,283.64000	0.36364	0.00000	0.0000	0
09/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	735.80000	683.60000	7.09432	0.00000	0.0000	0
09/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	735.80000	683.60000	7.09432	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
09/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	735.80000	683.70000	7.08073	0.00000	0.0000	0
09/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
09/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,529.21000	14,473.56000	0.38302	0.00000	0.0000	0
09/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,029.20000	973.60000	5.40225	0.00000	0.0000	0
09/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,029.20000	973.60000	5.40225	0.00000	0.0000	0
09/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
09/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,029.20000	973.60000	5.40225	0.00000	0.0000	0
09/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.10500	1.09420	0.97738	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.05700	0.04730	17.01754	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00200	0.00310	55.00000	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02140	0.01570	26.63551	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01640	0.02150	31.09756	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.10540	0.09480	10.05693	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00040	0.00060	50.00000	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.12220	1.11020	1.06933	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.08200	0.07240	11.70732	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00980	0.01220	24.48980	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.04860	0.04140	14.81481	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02640	0.03120	18.18182	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.12470	0.11350	8.98156	0.00000	0.0000	0
09/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00250	0.00330	32.00000	0.00000	0.0000	0

Future Open Interest

382,142

Option Open Interest

221,941

Total

604,083