



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 11/02/2011

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
11/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.31390	7.33570	0.29806	7.38000	7.3229	234,277
11/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	29,607
11/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.69200	0.67100	3.03468	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	340
11/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.74100	0.72000	2.83401	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.64400	0.62300	3.26087	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.18700	1.16500	1.85341	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
11/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.18600	3.16400	0.69052	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
11/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.10900	0.10200	6.42202	0.00000	0.0000	2,000
11/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12300	0.13800	12.19512	0.00000	0.0000	29,607
11/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.08700	1.06500	2.02392	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
11/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.24100	0.22400	7.05394	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.05500	0.06000	9.09091	0.00000	0.0000	12,000
11/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.28100	0.26300	6.40569	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	871
11/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.32200	0.30400	5.59006	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.03600	0.04000	11.11111	0.00000	0.0000	3,071
11/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.08900	0.08200	7.86517	0.00000	0.0000	3,000
11/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.15300	0.16800	9.80392	0.00000	0.0000	9,600
11/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	3,000
11/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.25900	0.27700	6.94981	0.00000	0.0000	3,280
11/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.16900	0.15500	8.28402	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.08300	0.09100	9.63855	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.05700	0.05200	8.77193	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.22100	0.23800	7.69231	0.00000	0.0000	600
11/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.13800	0.12400	10.14493	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.10200	0.11000	7.84314	0.00000	0.0000	150
11/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.18500	0.20200	9.18919	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	2,571
11/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01200	0.01100	8.33333	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
11/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.47600	0.49700	4.41176	0.00000	0.0000	8,500
11/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
11/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.34100	0.36100	5.86510	0.00000	0.0000	1,600
11/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.41300	7.43550	0.30352	7.46030	7.4251	50,035
11/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.23200	0.24100	3.87931	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.26900	0.25600	4.83271	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.21300	0.22200	4.22535	0.00000	0.0000	800
11/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.30000	0.28700	4.33333	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25200	0.26500	5.15873	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.23900	0.23000	3.76569	0.00000	0.0000	1,000
11/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.74500	0.76400	2.55034	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	300
11/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.15000	0.14400	4.00000	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.36300	0.37900	4.40771	0.00000	0.0000	300
11/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.10000	0.09500	5.00000	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.46300	0.48000	3.67171	0.00000	0.0000	500
11/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.68300	0.66500	2.63543	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.09600	0.10000	4.16667	0.00000	0.0000	500
11/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.51800	0.50200	3.08880	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.13100	0.13700	4.58015	0.00000	0.0000	1,000
11/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.17000	0.16300	4.11765	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.33300	0.34800	4.50450	0.00000	0.0000	500
11/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.30400	0.31900	4.93421	0.00000	0.0000	0
11/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.19100	0.18400	3.66492	0.00000	0.0000	200
11/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.52090	7.54410	0.30847	7.53950	7.5395	11,977
11/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.18700	0.19400	3.74332	0.00000	0.0000	0
11/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.71600	0.70000	2.23464	0.00000	0.0000	0
11/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.17800	0.18400	3.37079	0.00000	0.0000	0
11/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.75700	0.74000	2.24571	0.00000	0.0000	0
11/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.19800	0.20500	3.53535	0.00000	0.0000	0
11/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.67700	0.66100	2.36337	0.00000	0.0000	0
11/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.52600	0.51200	2.66160	0.00000	0.0000	0
11/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.24700	0.25600	3.64372	0.00000	0.0000	2,800
11/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.39900	0.41500	4.01003	0.00000	0.0000	0
11/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.27800	0.27100	2.51799	0.00000	0.0000	2,800
11/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.62470	7.64880	0.31608	0.00000	0.0000	257
11/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.55400	0.56900	2.70758	0.00000	0.0000	0
11/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.27900	0.27000	3.22581	0.00000	0.0000	0
11/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.52700	0.54100	2.65655	0.00000	0.0000	0
11/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.30200	0.29200	3.31126	0.00000	0.0000	0
11/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.58300	0.59800	2.57290	0.00000	0.0000	0
11/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.25800	0.24900	3.48837	0.00000	0.0000	0
11/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.60850	9.63120	0.23625	0.00000	0.0000	0
11/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.70800	1.68900	1.11241	0.00000	0.0000	0
11/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.30000	1.25800	3.23077	0.00000	0.0000	0

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11/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.69000	1.67000	1.18343	0.00000	0.0000	0
11/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.33200	1.28900	3.22823	0.00000	0.0000	0
11/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.72600	1.70700	1.10081	0.00000	0.0000	0
11/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.26800	1.22600	3.31230	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.31390	7.33570	0.29806	0.00000	0.0000	125
11/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.34145	0.36056	5.59672	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.02755	0.02486	9.76407	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.29929	0.31789	6.21471	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.03539	0.03219	9.04210	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.38520	0.40474	5.07269	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.02130	0.01904	10.61033	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.41300	7.43550	0.30352	0.00000	0.0000	40
11/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.46331	0.48030	3.66709	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.10031	0.09480	5.49297	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.42836	0.44493	3.86824	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.11536	0.10943	5.14043	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.49971	0.51711	3.48202	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.08671	0.08161	5.88167	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.27698	0.29132	5.17727	0.00000	0.0000	0
11/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.21398	0.20582	3.81344	0.00000	0.0000	60
11/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.73080	11.72970	0.00938	11.76100	11.7520	31,191
11/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.16100	0.15800	1.86335	0.00000	0.0000	0
11/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.23000	0.22800	0.86957	0.00000	0.0000	2,000
11/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.14200	0.14000	1.40845	0.00000	0.0000	0
11/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.26100	0.26000	0.38314	0.00000	0.0000	0
11/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.18100	0.17900	1.10497	0.00000	0.0000	0
11/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.20000	0.19900	0.50000	0.00000	0.0000	0
11/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.08700	0.08400	3.44828	0.00000	0.0000	0
11/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.36800	0.36400	1.08696	0.00000	0.0000	870
11/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.84100	0.84200	0.11891	0.00000	0.0000	0
11/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	870
11/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.36600	0.36500	0.27322	0.00000	0.0000	0
11/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.09700	0.09500	2.06186	0.00000	0.0000	150
11/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.87580	11.87510	0.00589	11.93000	11.9100	2,561
11/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.40100	0.40000	0.24938	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.37500	0.37500	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.37900	0.37900	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.40300	0.40400	0.24814	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.42600	0.42500	0.23474	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.35000	0.35000	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.17800	1.17600	0.16978	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	10
11/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.20400	0.20300	0.49020	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.63000	0.62800	0.31746	0.00000	0.0000	10
11/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.56600	0.56500	0.17668	0.00000	0.0000	0

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11/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.24000	0.24000	0.00000	0.00000	0.0000	100
11/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.35900	0.35900	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.43300	0.43400	0.23095	0.00000	0.0000	100
11/02/2011	£ / R 2011/09/19			Foreign Exchange Future	12.02620	12.02690	0.00582	12.05350	12.0535	2,457
11/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.82600	0.82600	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.30000	0.29900	0.33333	0.00000	0.0000	0
11/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.79500	0.79500	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.31900	0.31800	0.31348	0.00000	0.0000	0
11/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.85700	0.85700	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.28100	0.28000	0.35587	0.00000	0.0000	0
11/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.73600	0.73600	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.36000	0.35900	0.27778	0.00000	0.0000	100
11/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.51200	0.51200	0.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.58600	0.58500	0.17065	0.00000	0.0000	200
11/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.16640	12.16930	0.02384	0.00000	0.0000	0
11/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.91900	0.92100	0.21763	0.00000	0.0000	0
11/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.40300	0.40200	0.24814	0.00000	0.0000	0
11/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.89000	0.89200	0.22472	0.00000	0.0000	0
11/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.42400	0.42300	0.23585	0.00000	0.0000	0
11/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.94800	0.95000	0.21097	0.00000	0.0000	0
11/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.38200	0.38100	0.26178	0.00000	0.0000	0
11/02/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.00000	0.64300	100.00000	0.00000	0.0000	0
11/02/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.00000	0.67400	100.00000	0.00000	0.0000	150
11/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08800	0.08800	0.00000	0.00000	0.0000	438
11/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00231	0.00229	0.86580	0.00000	0.0000	0
11/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00131	0.00129	1.52672	0.00000	0.0000	0
11/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00014	0.00013	7.14286	0.00000	0.0000	0
11/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00914	0.00913	0.10941	0.00000	0.0000	0
11/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01101	0.01101	0.00000	0.00000	0.0000	0
11/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
11/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08930	0.08920	0.11198	0.00000	0.0000	573
11/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00586	0.00579	1.19454	0.00000	0.0000	0
11/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00156	0.00159	1.92308	0.00000	0.0000	0
11/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00185	0.00181	2.16216	0.00000	0.0000	0
11/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00755	0.00761	0.79470	0.00000	0.0000	0
11/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01442	0.01432	0.69348	0.00000	0.0000	0
11/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00012	0.00012	0.00000	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.94200	9.92370	0.18407	9.98000	9.9200	16,940
11/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.23700	0.22200	6.32911	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.09500	0.09800	3.15789	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.20500	0.19000	7.31707	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.11300	0.11600	2.65487	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.27200	0.25600	5.88235	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.08000	0.08200	2.50000	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03000	0.03100	3.33333	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
11/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.47200	0.45500	3.60169	0.00000	0.0000	10,429
11/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.49300	0.50900	3.24544	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	14,937
11/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.58300	0.59900	2.74443	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	4,508
11/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.25100	0.26300	4.78088	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	100
11/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.38700	0.37000	4.39276	0.00000	0.0000	500
11/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	3,000
11/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.18500	0.19500	5.40541	0.00000	0.0000	0
11/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	500
11/02/2011	€ / R 2011/06/13			Foreign Exchange Future	10.06360	10.04620	0.17290	0.00000	0.0000	8,073
11/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.45800	0.44800	2.18341	0.00000	0.0000	0
11/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.19400	0.20200	4.12371	0.00000	0.0000	0
11/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.42800	0.41800	2.33645	0.00000	0.0000	0
11/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.21400	0.22200	3.73832	0.00000	0.0000	0
11/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.49000	0.47900	2.24490	0.00000	0.0000	0
11/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.17600	0.18300	3.97727	0.00000	0.0000	0
11/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.19170	10.17520	0.16190	0.00000	0.0000	2,460
11/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.73900	0.72700	1.62382	0.00000	0.0000	0
11/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.19700	0.20200	2.53807	0.00000	0.0000	0
11/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.70600	0.69400	1.69972	0.00000	0.0000	0
11/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21400	0.21900	2.33645	0.00000	0.0000	0
11/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.77400	0.76100	1.67959	0.00000	0.0000	0
11/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18200	0.18600	2.19780	0.00000	0.0000	0
11/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.31330	10.29770	0.15126	0.00000	0.0000	0
11/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.79500	0.78100	1.76101	0.00000	0.0000	0
11/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28200	0.28300	0.35461	0.00000	0.0000	0
11/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.76400	0.75100	1.70157	0.00000	0.0000	0
11/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30100	0.30300	0.66445	0.00000	0.0000	0
11/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.82600	0.81200	1.69492	0.00000	0.0000	0
11/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26300	0.26400	0.38023	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/03/14			Foreign Exchange Future	7.31440	7.31800	0.04922	0.00000	0.0000	8,487
11/02/2011	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.61900	0.62200	0.48465	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.57000	0.57300	0.52632	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.66800	0.67200	0.59880	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/06/13			Foreign Exchange Future	7.32250	7.32710	0.06282	7.34000	7.3400	10,555
11/02/2011	AUS\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.70800	0.71200	0.56497	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.66200	0.66600	0.60423	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
11/02/2011	AUS\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.75400	0.75800	0.53050	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
11/02/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
11/02/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.33640	7.34190	0.07497	0.00000	0.0000	5,842
11/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.75500	0.75900	0.52980	0.00000	0.0000	0
11/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06900	0.06700	2.89855	0.00000	0.0000	0
11/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.71200	0.71600	0.56180	0.00000	0.0000	0
11/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
11/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.79900	0.80300	0.50063	0.00000	0.0000	0
11/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06300	0.06100	3.17460	0.00000	0.0000	0
11/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.15010	8.19270	0.52269	0.00000	0.0000	0
11/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.27700	1.30300	2.03602	0.00000	0.0000	0
11/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42700	0.41000	3.98126	0.00000	0.0000	0
11/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.24900	1.27500	2.08167	0.00000	0.0000	0
11/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44900	0.43200	3.78619	0.00000	0.0000	0
11/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.30600	1.33300	2.06738	0.00000	0.0000	0
11/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40600	0.39000	3.94089	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.33800	7.39110	0.72363	0.00000	0.0000	1,791
11/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.31100	0.35700	14.79100	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.26800	0.31300	16.79104	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.35600	0.40300	13.20225	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.42020	7.47510	0.73987	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.56100	0.60900	8.55615	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.51900	0.56500	8.86320	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.04900	0.04000	18.36735	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.60500	0.65300	7.93388	0.00000	0.0000	0
11/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
11/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.57490	7.54400	0.40793	0.00000	0.0000	0
11/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.35600	0.33000	7.30337	0.00000	0.0000	0
11/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.03100	0.03600	16.12903	0.00000	0.0000	0
11/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.31400	0.28900	7.96178	0.00000	0.0000	0
11/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
11/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.40000	0.37200	7.00000	0.00000	0.0000	0
11/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
11/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.68460	7.65340	0.40601	0.00000	0.0000	0
11/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.64200	0.61700	3.89408	0.00000	0.0000	0
11/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.05700	0.06400	12.28070	0.00000	0.0000	0
11/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.60200	0.57700	4.15282	0.00000	0.0000	0
11/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	0
11/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.68300	0.65700	3.80673	0.00000	0.0000	0
11/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.04800	0.05400	12.50000	0.00000	0.0000	0
11/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,423.35000	14,426.00000	0.01837	0.00000	0.0000	0
11/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	823.40000	826.00000	0.31576	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
11/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
11/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	823.30000	826.00000	0.32795	0.00000	0.0000	0
11/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	823.40000	826.00000	0.31576	0.00000	0.0000	0
11/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,614.84000	14,615.98000	0.00780	0.00000	0.0000	0
11/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	1,114.80000	1,116.00000	0.10764	0.00000	0.0000	0
11/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	1,114.80000	1,116.00000	0.10764	0.00000	0.0000	0
11/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	1,114.90000	1,116.00000	0.09866	0.00000	0.0000	0
11/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.11030	1.11270	0.21616	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.06210	0.06420	3.38164	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00180	0.00150	16.66667	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02390	0.02510	5.02092	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.01360	0.01240	8.82353	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.11080	0.11310	2.07581	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00050	0.00040	20.00000	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.12640	1.12870	0.20419	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.08490	0.08680	2.23793	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.00850	0.00810	4.70588	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.05010	0.05150	2.79441	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.02370	0.02280	3.79747	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.12900	0.13110	1.62791	0.00000	0.0000	0
11/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00260	0.00240	7.69231	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>388,079</b>
<b>Option Open Interest</b>										<b>222,091</b>
<b>Total</b>										<b>610,170</b>