



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 10/03/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.87460	6.90450	0.43493	6.91910	6.8745	175,954
10/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
10/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.12500	1.09600	2.57778	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
10/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.17500	1.14600	2.46809	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.07500	1.04600	2.69767	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.62500	1.59600	1.78462	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
10/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.62500	3.59600	0.80000	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
10/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.42500	0.39600	6.82353	0.00000	0.0000	2,000
10/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
10/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.52500	1.49600	1.90164	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
10/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.62500	0.59600	4.64000	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
10/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.67500	0.64600	4.29630	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	871
10/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.72500	0.69600	4.00000	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,071
10/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.37500	0.34600	7.73333	0.00000	0.0000	3,000
10/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	7,600
10/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.22700	0.19700	13.21586	0.00000	0.0000	3,000
10/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	3,280
10/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.52500	0.49600	5.52381	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.27600	0.24700	10.50725	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	100
10/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.47500	0.44600	6.10526	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.32500	0.29600	8.92308	0.00000	0.0000	2,571
10/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.02700	0.01400	48.14815	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
10/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.05200	0.06800	30.76923	0.00000	0.0000	8,500
10/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.13300	0.10400	21.80451	0.00000	0.0000	0
10/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	1,600
10/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.96850	6.99530	0.38459	13.80760	6.9680	109,390
10/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.55600	0.52800	5.03597	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	800
10/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.59900	0.57100	4.67446	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.51400	0.48600	5.44747	0.00000	0.0000	1,000
10/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.36200	0.38000	4.97238	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09400	0.08500	9.57447	0.00000	0.0000	300
10/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.35500	0.33000	7.04225	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.12300	0.12500	1.62602	0.00000	0.0000	400
10/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.25000	0.22800	8.80000	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.16800	0.17300	2.97619	0.00000	0.0000	500
10/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.05900	1.02900	2.83286	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	500
10/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.87100	0.84100	3.44432	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	1,000
10/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.39300	0.36700	6.61578	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.11100	0.11200	0.90090	0.00000	0.0000	500
10/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.10100	0.10100	0.00000	0.00000	0.0000	250
10/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.43300	0.40600	6.23557	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.28400	0.26100	8.09859	0.00000	0.0000	0
10/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.15200	0.15600	2.63158	0.00000	0.0000	650
10/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.07150	7.09860	0.38323	7.10200	7.0816	28,476
10/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.09200	0.08800	4.34783	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.07100	1.03900	2.98786	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.08700	0.08300	4.59770	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.11600	1.08400	2.86738	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.09700	0.09400	3.09278	0.00000	0.0000	3,000
10/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.02600	0.99500	3.02144	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.85000	0.82000	3.52941	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.12100	0.11900	1.65289	0.00000	0.0000	2,800
10/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.19600	0.19900	1.53061	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.52500	0.50000	4.76190	0.00000	0.0000	2,800
10/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.45100	0.46500	3.10421	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18000	0.16600	7.77778	0.00000	0.0000	10,000
10/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.39000	0.40400	3.58974	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21900	0.20500	6.39269	0.00000	0.0000	10,000
10/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.56300	0.53700	4.61812	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.18400	0.18600	1.08696	0.00000	0.0000	10,000
10/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.68200	0.65400	4.10557	0.00000	0.0000	0
10/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.15300	0.15300	0.00000	0.00000	0.0000	200

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
10/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.17120	7.19850	0.38069	0.00000	0.0000	1,875
10/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.31400	0.31700	0.95541	0.00000	0.0000	0
10/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.49300	0.46900	4.86815	0.00000	0.0000	0
10/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.29800	0.30000	0.67114	0.00000	0.0000	0
10/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.52700	0.50200	4.74383	0.00000	0.0000	0
10/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.33000	0.33400	1.21212	0.00000	0.0000	0
10/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.45900	0.43600	5.01089	0.00000	0.0000	0
10/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.28110	7.30860	0.37769	0.00000	0.0000	277
10/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.56800	0.57900	1.93662	0.00000	0.0000	0
10/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.32300	0.30600	5.26316	0.00000	0.0000	0
10/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.54200	0.55200	1.84502	0.00000	0.0000	0
10/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.34700	0.32900	5.18732	0.00000	0.0000	0
10/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.59500	0.60600	1.84874	0.00000	0.0000	0
10/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.30000	0.28300	5.66667	0.00000	0.0000	0
10/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.58700	0.59800	1.87394	0.00000	0.0000	0
10/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.30600	0.28900	5.55556	0.00000	0.0000	1,000
10/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.19760	9.22730	0.32291	0.00000	0.0000	0
10/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.47400	1.47300	0.06784	0.00000	0.0000	0
10/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47600	1.44600	2.03252	0.00000	0.0000	0
10/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.45700	1.45700	0.00000	0.00000	0.0000	0
10/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50900	1.48000	1.92180	0.00000	0.0000	0
10/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.49000	1.49000	0.00000	0.00000	0.0000	0
10/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.44200	1.41300	2.01110	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.87460	6.90450	0.43493	0.00000	0.0000	70
10/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.00795	0.00811	2.01258	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.13335	0.10361	22.30221	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.00390	0.00348	10.76923	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.17930	0.14898	16.91021	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.01570	0.01786	13.75796	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.09110	0.06336	30.45005	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.96850	6.99530	0.38459	6.97330	6.9733	350
10/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.16848	0.17338	2.90836	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.24998	0.22808	8.76070	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.15186	0.15557	2.44304	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.28336	0.26027	8.14864	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.18690	0.19312	3.32798	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.21840	0.19782	9.42308	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.09083	0.09035	0.52846	0.00000	0.0000	0
10/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.47233	0.44505	5.77562	0.00000	0.0000	60
10/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.12140	11.10760	0.12409	11.12110	11.1211	28,263
10/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.67900	0.69200	1.91458	0.00000	0.0000	2,000
10/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.72900	0.74200	1.78326	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	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
10/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.62900	0.64200	2.06677	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.33300	0.34400	3.30330	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	569
10/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.42900	1.44200	0.90973	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	569
10/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.87900	0.89200	1.47895	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	150
10/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.12100	3.10800	0.41653	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.82100	3.80800	0.34023	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.26100	11.24210	0.16784	11.30400	11.2210	5,409
10/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.13500	0.12500	7.40741	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.72400	0.73300	1.24309	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.12600	0.11600	7.93651	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.76500	0.77400	1.17647	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.14600	0.13500	7.53425	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.68500	0.69300	1.16788	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.62600	0.60700	3.03514	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.11500	0.11500	0.00000	0.00000	0.0000	10
10/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.42900	0.43400	1.16550	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.24000	0.22600	5.83333	0.00000	0.0000	10
10/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.20800	0.19500	6.25000	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.49700	0.50300	1.20724	0.00000	0.0000	100
10/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.11700	0.10800	7.69231	0.00000	0.0000	0
10/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.80600	0.81600	1.24069	0.00000	0.0000	100
10/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.40640	11.38820	0.15956	11.41260	11.4126	5,750
10/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.43700	0.42200	3.43249	0.00000	0.0000	0
10/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.53100	0.53400	0.56497	0.00000	0.0000	0
10/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.41900	0.40300	3.81862	0.00000	0.0000	0
10/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.56300	0.56500	0.35524	0.00000	0.0000	0
10/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.45700	0.44100	3.50109	0.00000	0.0000	0
10/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.50100	0.50300	0.39920	0.00000	0.0000	0
10/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.38400	0.36900	3.90625	0.00000	0.0000	0
10/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.62800	0.63100	0.47771	0.00000	0.0000	100
10/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.25900	0.24800	4.24710	0.00000	0.0000	0
10/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.95300	0.96000	0.73452	0.00000	0.0000	200
10/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.54220	11.52480	0.15075	0.00000	0.0000	87
10/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.54900	0.53400	2.73224	0.00000	0.0000	0
10/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.65700	0.65900	0.30441	0.00000	0.0000	0
10/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.53100	0.51600	2.82486	0.00000	0.0000	0
10/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.68900	0.69100	0.29028	0.00000	0.0000	0
10/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.56900	0.55300	2.81195	0.00000	0.0000	0
10/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.62700	0.62800	0.15949	0.00000	0.0000	0
10/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.37700	0.36400	3.44828	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
10/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.03500	1.03900	0.38647	0.00000	0.0000	250
10/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08310	0.08320	0.12034	0.00000	0.0000	400
10/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00003	0.00002	33.33333	0.00000	0.0000	0
10/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00393	0.00382	2.79898	0.00000	0.0000	0
10/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01390	0.01380	0.71942	0.00000	0.0000	0
10/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00610	0.00620	1.63934	0.00000	0.0000	0
10/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08430	0.08440	0.11862	0.00000	0.0000	573
10/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00251	0.00250	0.39841	0.00000	0.0000	0
10/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00321	0.00310	3.42679	0.00000	0.0000	0
10/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00056	0.00054	3.57143	0.00000	0.0000	0
10/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01126	0.01114	1.06572	0.00000	0.0000	0
10/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00951	0.00960	0.94637	0.00000	0.0000	0
10/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00021	0.00020	4.76190	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.55850	9.54980	0.09102	9.55620	9.5300	15,829
10/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.24700	0.25200	2.02429	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.29500	0.30100	2.03390	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.20000	0.20400	2.00000	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.08800	0.07500	14.77273	0.00000	0.0000	10,429
10/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.84200	0.85000	0.95012	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,937
10/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.94200	0.95000	0.84926	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,508
10/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.54200	0.55000	1.47601	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	100
10/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03600	0.02600	27.77778	0.00000	0.0000	500
10/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.07800	0.07600	2.56410	0.00000	0.0000	3,000
10/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.44300	0.45000	1.58014	0.00000	0.0000	0
10/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	500
10/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.67490	9.66260	0.12713	19.07740	9.6325	9,082
10/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.21100	0.20100	4.73934	0.00000	0.0000	0
10/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33600	0.33800	0.59524	0.00000	0.0000	0
10/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.19400	0.18500	4.63918	0.00000	0.0000	0
10/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36900	0.37200	0.81301	0.00000	0.0000	0
10/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.22800	0.21800	4.38596	0.00000	0.0000	0
10/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30300	0.30500	0.66007	0.00000	0.0000	0
10/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.79420	9.78160	0.12865	9.77970	9.7797	4,430
10/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.45900	0.45100	1.74292	0.00000	0.0000	0
10/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.31500	0.31900	1.26984	0.00000	0.0000	0
10/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.43300	0.42500	1.84758	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
10/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.33900	0.34300	1.17994	0.00000	0.0000	0
10/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.48700	0.47800	1.84805	0.00000	0.0000	0
10/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.29300	0.29600	1.02389	0.00000	0.0000	0
10/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.90480	9.89230	0.12620	0.00000	0.0000	300
10/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.53000	0.52100	1.69811	0.00000	0.0000	0
10/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.42500	0.42900	0.94118	0.00000	0.0000	0
10/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.50500	0.49700	1.58416	0.00000	0.0000	0
10/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.45000	0.45500	1.11111	0.00000	0.0000	0
10/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.55500	0.54700	1.44144	0.00000	0.0000	0
10/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.40000	0.40500	1.25000	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.94240	6.90990	0.46814	6.94240	6.9424	5,324
10/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24300	0.21000	13.58025	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.19400	0.16000	17.52577	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.29300	0.26000	11.26280	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.95740	6.92410	0.47863	6.92400	6.9240	11,588
10/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.36700	0.33500	8.71935	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32600	0.29400	9.81595	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06900	0.07000	1.44928	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.40900	0.37700	7.82396	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05200	0.05300	1.92308	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.97220	6.93980	0.46470	6.96740	6.9650	6,790
10/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.44000	0.41300	6.13636	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11800	0.12300	4.23729	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40200	0.37600	6.46766	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13000	0.13600	4.61538	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.47900	0.45100	5.84551	0.00000	0.0000	0
10/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10700	0.11100	3.73832	0.00000	0.0000	0
10/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.87430	7.83270	0.52830	0.00000	0.0000	0
10/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.11200	1.08600	2.33813	0.00000	0.0000	0
10/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.53800	0.55300	2.78810	0.00000	0.0000	0
10/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.08600	1.06100	2.30203	0.00000	0.0000	0
10/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.56200	0.57800	2.84698	0.00000	0.0000	0
10/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.13800	1.11200	2.28471	0.00000	0.0000	0
10/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.51400	0.52900	2.91829	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.09110	7.08070	0.14666	0.00000	0.0000	1,641
10/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.06200	0.05400	12.90323	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.04100	0.04500	9.75610	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.10100	0.09100	9.90099	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01000	0.01000	0.00000	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
10/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.17330	7.15930	0.19517	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.35400	0.34200	3.38983	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08100	0.08300	2.46914	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.31800	0.30600	3.77358	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09500	0.09700	2.10526	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.39200	0.37900	3.31633	0.00000	0.0000	0
10/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06900	0.07000	1.44928	0.00000	0.0000	0
10/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.40890	7.41320	0.05804	0.00000	0.0000	0
10/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16300	0.16700	2.45399	0.00000	0.0000	0
10/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.11900	0.12100	1.68067	0.00000	0.0000	0
10/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
10/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.21100	0.21500	1.89573	0.00000	0.0000	0
10/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.51510	7.51580	0.00931	0.00000	0.0000	0
10/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.48400	0.48400	0.00000	0.00000	0.0000	0
10/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
10/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.44600	0.44500	0.22422	0.00000	0.0000	0
10/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08100	0.07900	2.46914	0.00000	0.0000	0
10/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.52400	0.52400	0.00000	0.00000	0.0000	0
10/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	0
10/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,715.62000	13,726.29000	0.07779	0.00000	0.0000	0
10/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	115.60000	126.30000	9.25606	0.00000	0.0000	0
10/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	115.60000	126.30000	9.25606	0.00000	0.0000	0
10/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	115.60000	126.30000	9.25606	0.00000	0.0000	0
10/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,903.79000	13,907.86000	0.02927	0.00000	0.0000	0
10/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	403.80000	407.90000	1.01535	0.00000	0.0000	0
10/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	403.80000	407.90000	1.01535	0.00000	0.0000	0
10/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
10/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	403.80000	407.90000	1.01535	0.00000	0.0000	0
10/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.04800	1.05010	0.20038	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.00540	0.00530	1.85185	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00740	0.00520	29.72973	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00020	0.00010	50.00000	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05220	0.05000	4.21456	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04810	0.05010	4.15800	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06540	1.06650	0.10325	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03800	0.03790	0.26316	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02260	0.02140	5.30973	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
10/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01870	0.01820	2.67380	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05330	0.05170	3.00188	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07220	0.07270	0.69252	0.00000	0.0000	0
10/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00680	0.00620	8.82353	0.00000	0.0000	0
Future Open Interest										411,858
Option Open Interest										206,825
Total										618,683