



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 10/05/2011

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
10/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.78990	6.79710	0.10604	6.83000	6.7642	428,633
10/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.66700	0.66000	1.04948	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	800
10/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.71600	0.70900	0.97765	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	7,200
10/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.61900	0.61200	1.13086	0.00000	0.0000	1,000
10/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.17000	0.17400	2.35294	0.00000	0.0000	650
10/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08000	0.07700	3.75000	0.00000	0.0000	300
10/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.43100	0.42400	1.62413	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	1,690
10/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.30000	0.29400	2.00000	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	6,000
10/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.21100	1.20400	0.57803	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
10/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.01200	1.00500	0.69170	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
10/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.47700	0.47000	1.46751	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	1,000
10/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	250
10/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.52300	0.51700	1.14723	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.34200	0.33600	1.75439	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	100
10/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.25900	0.25300	2.31660	0.00000	0.0000	3,000
10/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	24,830
10/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.57100	0.56400	1.22592	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	5,500
10/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.22100	0.21500	2.71493	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	100
10/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.20400	0.20800	1.96078	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06400	0.06100	4.68750	0.00000	0.0000	7,450
10/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.09100	0.09300	2.19780	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.15100	0.14600	3.31126	0.00000	0.0000	2,400
10/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.18500	0.17900	3.24324	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
10/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.07500	0.07600	1.33333	0.00000	0.0000	2,650
10/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.32100	0.32600	1.55763	0.00000	0.0000	3,000
10/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	100
10/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.12100	0.11700	3.30579	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.11100	0.11400	2.70270	0.00000	0.0000	100
10/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.09900	0.09500	4.04040	0.00000	0.0000	0
10/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.13900	0.14200	2.15827	0.00000	0.0000	175
10/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.88750	6.89380	0.09147	6.91700	6.8695	119,350
10/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.20800	1.20000	0.66225	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.25500	1.24700	0.63745	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	3,000
10/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16100	1.15300	0.68906	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.97400	0.96700	0.71869	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	2,800
10/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.10900	0.10800	0.91743	0.00000	0.0000	5,000
10/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.62200	0.61400	1.28617	0.00000	0.0000	2,800
10/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.29200	0.29400	0.68493	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.20500	0.20000	2.43902	0.00000	0.0000	10,000
10/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.24100	0.24200	0.41494	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.25400	0.24800	2.36220	0.00000	0.0000	10,000
10/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.66400	0.65600	1.20482	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.10100	0.10000	0.99010	0.00000	0.0000	10,000
10/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.79400	0.78600	1.00756	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.08100	0.08000	1.23457	0.00000	0.0000	200
10/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.34900	0.35200	0.85960	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.16200	0.15800	2.46914	0.00000	0.0000	5,000
10/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.12600	0.12200	3.17460	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.41300	0.41600	0.72639	0.00000	0.0000	6,060
10/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.38700	0.38000	1.80879	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.17400	0.17400	0.00000	0.00000	0.0000	6,060
10/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.91700	2.91000	0.23997	0.00000	0.0000	0
10/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.98050	6.98750	0.10028	6.95300	6.9520	17,682
10/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.21300	0.21400	0.46948	0.00000	0.0000	0
10/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.58300	0.57700	1.02916	0.00000	0.0000	0
10/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.20100	0.20200	0.49751	0.00000	0.0000	0
10/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.62100	0.61500	0.96618	0.00000	0.0000	0
10/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22600	0.22600	0.00000	0.00000	0.0000	0
10/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.54600	0.53900	1.28205	0.00000	0.0000	0
10/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.22100	0.21800	1.35747	0.00000	0.0000	0
10/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.45100	0.45500	0.88692	0.00000	0.0000	5,925
10/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.07560	7.08590	0.14557	0.00000	0.0000	1,240
10/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.41600	0.42300	1.68269	0.00000	0.0000	0

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10/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.37600	0.37300	0.79787	0.00000	0.0000	0
10/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.39500	0.40000	1.26582	0.00000	0.0000	0
10/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.40500	0.40000	1.23457	0.00000	0.0000	0
10/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44000	0.44700	1.59091	0.00000	0.0000	0
10/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.35000	0.34700	0.85714	0.00000	0.0000	0
10/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43400	0.44100	1.61290	0.00000	0.0000	0
10/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.35800	0.35500	0.83799	0.00000	0.0000	1,000
10/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.31030	7.32030	0.13679	0.00000	0.0000	0
10/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.58800	0.59400	1.02041	0.00000	0.0000	0
10/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47800	0.47400	0.83682	0.00000	0.0000	0
10/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.56600	0.57100	0.88339	0.00000	0.0000	0
10/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50600	0.50100	0.98814	0.00000	0.0000	0
10/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.61100	0.61800	1.14566	0.00000	0.0000	13,000
10/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.45100	0.44800	0.66519	0.00000	0.0000	0
10/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.08490	9.09210	0.07925	0.00000	0.0000	0
10/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.39000	1.40400	1.00719	0.00000	0.0000	0
10/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50500	1.51200	0.46512	0.00000	0.0000	0
10/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.37400	1.38800	1.01892	0.00000	0.0000	0
10/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53900	1.54600	0.45484	0.00000	0.0000	0
10/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.40600	1.42100	1.06686	0.00000	0.0000	0
10/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47100	1.47900	0.54385	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.78990	6.79710	0.10604	0.00000	0.0000	287
10/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.03972	0.04054	2.06445	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.29982	0.29344	2.12794	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.03202	0.03264	1.93629	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.34212	0.33554	1.92330	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.04918	0.05023	2.13501	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.25928	0.25313	2.37195	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01080	0.01092	1.11111	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.57090	0.56382	1.24015	0.00000	0.0000	60
10/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.88750	6.89380	0.09147	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.17396	0.17446	0.28742	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.38646	0.38066	1.50080	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.16052	0.16083	0.19312	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.42302	0.41703	1.41601	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.18863	0.18934	0.37640	0.00000	0.0000	0
10/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.35113	0.34554	1.59200	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.06380	11.10580	0.37962	11.12100	11.0770	28,312
10/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.80700	0.76800	4.83271	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.85400	0.81500	4.56674	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.76000	0.72100	5.13158	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.38600	0.41900	8.54922	0.00000	0.0000	0

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10/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.07200	0.06300	12.50000	0.00000	0.0000	10
10/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.45100	0.41700	7.53880	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.06500	0.07300	12.30769	0.00000	0.0000	10
10/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.53500	0.49900	6.72897	0.00000	0.0000	100
10/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
10/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.90200	0.86200	4.43459	0.00000	0.0000	100
10/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.20730	11.24810	0.36405	0.00000	0.0000	29,935
10/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.27900	0.29200	4.65950	0.00000	0.0000	0
10/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.57200	0.54400	4.89510	0.00000	0.0000	0
10/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.26400	0.27600	4.54545	0.00000	0.0000	0
10/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.60700	0.57800	4.77759	0.00000	0.0000	0
10/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.29500	0.30900	4.74576	0.00000	0.0000	0
10/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.53800	0.51100	5.01859	0.00000	0.0000	0
10/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.23600	0.24700	4.66102	0.00000	0.0000	3,455
10/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.67900	0.64900	4.41826	0.00000	0.0000	100
10/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.14300	0.14900	4.19580	0.00000	0.0000	0
10/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.03600	1.00100	3.37838	0.00000	0.0000	200
10/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.28800	0.27100	5.90278	0.00000	0.0000	0
10/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.49500	0.51900	4.84848	0.00000	0.0000	3,455
10/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.34090	11.38360	0.37651	0.00000	0.0000	993
10/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.39800	0.42100	5.77889	0.00000	0.0000	0
10/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.70700	0.68700	2.82885	0.00000	0.0000	0
10/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.38300	0.40500	5.74413	0.00000	0.0000	0
10/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74200	0.72100	2.83019	0.00000	0.0000	0
10/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.41500	0.43800	5.54217	0.00000	0.0000	0
10/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.67400	0.65400	2.96736	0.00000	0.0000	0
10/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.25700	0.27300	6.22568	0.00000	0.0000	0
10/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.11600	1.08900	2.41935	0.00000	0.0000	250
10/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08420	0.08430	0.11876	0.00000	0.0000	647
10/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00147	0.00149	1.36054	0.00000	0.0000	0
10/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00227	0.00219	3.52423	0.00000	0.0000	0
10/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00008	0.00007	12.50000	0.00000	0.0000	0
10/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01088	0.01077	1.01103	0.00000	0.0000	0
10/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00923	0.00932	0.97508	0.00000	0.0000	0
10/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00003	0.00002	33.33333	0.00000	0.0000	0
10/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08540	0.08550	0.11710	0.00000	0.0000	16,271
10/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00657	0.00664	1.06545	0.00000	0.0000	0
10/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00117	0.00114	2.56410	0.00000	0.0000	0
10/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00217	0.00217	0.00000	0.00000	0.0000	0
10/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00677	0.00667	1.47710	0.00000	0.0000	0
10/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01546	0.01556	0.64683	0.00000	0.0000	0
10/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
10/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.68210	9.74990	0.70026	9.74120	9.7080	17,654
10/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.10000	0.12900	29.00000	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
10/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.21800	0.17900	17.88991	0.00000	0.0000	0
10/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.08500	0.11000	29.41176	0.00000	0.0000	0
10/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.25300	0.21000	16.99605	0.00000	0.0000	0
10/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.11800	0.15000	27.11864	0.00000	0.0000	0
10/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.18600	0.15000	19.35484	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.79190	9.85960	0.69139	0.00000	0.0000	51,317
10/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.38900	0.43200	11.05398	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.24700	0.22200	10.12146	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36200	0.40300	11.32597	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.27000	0.24300	10.00000	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.41800	0.46200	10.52632	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.22600	0.20200	10.61947	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.32000	0.28900	9.68750	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.31200	0.34900	11.85897	0.00000	0.0000	3,590
10/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.75200	0.70000	6.91489	0.00000	0.0000	0
10/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.14400	0.16000	11.11111	0.00000	0.0000	3,590
10/05/2011	€ / R 2011/12/19			Foreign Exchange Future	9.89140	9.96080	0.70162	0.00000	0.0000	2,000
10/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.46700	0.50900	8.99358	0.00000	0.0000	0
10/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.37600	0.34800	7.44681	0.00000	0.0000	0
10/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.44300	0.48300	9.02935	0.00000	0.0000	0
10/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.40200	0.37200	7.46269	0.00000	0.0000	0
10/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.49300	0.53600	8.72211	0.00000	0.0000	0
10/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.35200	0.32500	7.67045	0.00000	0.0000	0
10/05/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.25770	7.32190	0.88458	0.00000	0.0000	12,738
10/05/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.60900	0.67200	10.34483	0.00000	0.0000	0
10/05/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/05/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.55900	0.62300	11.44902	0.00000	0.0000	0
10/05/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
10/05/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.65800	0.72200	9.72644	0.00000	0.0000	0
10/05/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/05/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.26710	7.33010	0.86692	0.00000	0.0000	9,020
10/05/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.64200	0.70000	9.03427	0.00000	0.0000	0
10/05/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
10/05/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.59700	0.65400	9.54774	0.00000	0.0000	0
10/05/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
10/05/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.68700	0.74600	8.58806	0.00000	0.0000	0
10/05/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
10/05/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.27650	7.33980	0.86992	0.00000	0.0000	200
10/05/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.68500	0.73900	7.88321	0.00000	0.0000	0
10/05/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
10/05/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.64500	0.69800	8.21705	0.00000	0.0000	0
10/05/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06900	0.05800	15.94203	0.00000	0.0000	0
10/05/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.72700	0.78200	7.56534	0.00000	0.0000	0
10/05/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.05100	0.04200	17.64706	0.00000	0.0000	0
10/05/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.17600	8.26230	1.05553	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
10/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.35400	1.41100	4.20975	0.00000	0.0000	0
10/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.47800	0.44900	6.06695	0.00000	0.0000	0
10/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.32600	1.38200	4.22323	0.00000	0.0000	0
10/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.50000	0.47000	6.00000	0.00000	0.0000	0
10/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.38200	1.44100	4.26918	0.00000	0.0000	0
10/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.45600	0.42900	5.92105	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.01050	7.06610	0.79310	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.16400	0.20800	26.82927	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.05400	0.04200	22.22222	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.13000	0.17000	30.76923	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.07000	0.05400	22.85714	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.20200	0.24800	22.77228	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04200	0.03200	23.80952	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.09230	7.14820	0.78818	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.13800	0.16000	15.94203	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.29600	0.26200	11.48649	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.12300	0.14300	16.26016	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.33100	0.29500	10.87613	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.15500	0.17900	15.48387	0.00000	0.0000	0
10/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.26300	0.23100	12.16730	0.00000	0.0000	0
10/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.74690	7.74140	0.07100	0.00000	0.0000	900
10/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.65500	0.64900	0.91603	0.00000	0.0000	0
10/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
10/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.60700	0.60100	0.98847	0.00000	0.0000	0
10/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
10/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.70300	0.69700	0.85349	0.00000	0.0000	0
10/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
10/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.86200	7.85530	0.08522	0.00000	0.0000	50
10/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.39500	0.39000	1.26582	0.00000	0.0000	0
10/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.18300	0.18500	1.09290	0.00000	0.0000	0
10/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.36600	0.36100	1.36612	0.00000	0.0000	0
10/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.20400	0.20600	0.98039	0.00000	0.0000	0
10/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.42500	0.42000	1.17647	0.00000	0.0000	0
10/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.16300	0.16500	1.22699	0.00000	0.0000	0
10/05/2011	RAIN 2011/06/13			Foreign Exchange Future	13,776.71000	13,829.65000	0.38427	0.00000	0.0000	0
10/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	276.70000	329.70000	19.15432	0.00000	0.0000	0
10/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
10/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	276.70000	329.60000	19.11818	0.00000	0.0000	0
10/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	276.70000	329.70000	19.15432	0.00000	0.0000	0
10/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04670	1.04800	0.12420	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01550	0.01600	3.22581	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01880	0.01800	4.25532	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00400	0.00400	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
10/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05730	0.05600	2.26876	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.04870	0.05000	2.66940	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06590	1.06740	0.14073	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02550	0.02580	1.17647	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05960	0.05840	2.01342	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01490	0.01500	0.67114	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09900	0.09760	1.41414	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04460	0.04520	1.34529	0.00000	0.0000	0
10/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02870	0.02780	3.13589	0.00000	0.0000	0

**Future Open Interest**

**737,229**

**Option Open Interest**

**165,560**

**Total**

**902,789**