



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 11/05/2011

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
11/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.79710	6.85700	0.88126	6.86000	6.7800	417,666
11/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.66000	0.60300	8.63636	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	800
11/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.70900	0.65100	8.18054	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	7,200
11/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.61200	0.55500	9.31373	0.00000	0.0000	1,000
11/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.17400	0.21600	24.13793	0.00000	0.0000	650
11/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07700	0.05900	23.37662	0.00000	0.0000	300
11/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.42400	0.37200	12.26415	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.02100	0.02900	38.09524	0.00000	0.0000	1,690
11/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.29400	0.24700	15.98639	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.04100	0.05400	31.70732	0.00000	0.0000	6,000
11/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.20400	1.14400	4.98339	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
11/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.00500	0.94500	5.97015	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
11/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.47000	0.41600	11.48936	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01700	0.02300	35.29412	0.00000	0.0000	1,000
11/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	250
11/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.51700	0.46100	10.83172	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.33600	0.28700	14.58333	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.03300	0.04400	33.33333	0.00000	0.0000	100
11/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.25300	0.20900	17.39130	0.00000	0.0000	3,000
11/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.05000	0.06600	32.00000	0.00000	0.0000	25,030
11/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.56400	0.50800	9.92908	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	5,500
11/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.21500	0.17400	19.06977	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.06200	0.08100	30.64516	0.00000	0.0000	100
11/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.20800	0.25400	22.11538	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06100	0.04700	22.95082	0.00000	0.0000	7,450
11/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.09300	0.12000	29.03226	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.14600	0.11300	22.60274	0.00000	0.0000	2,400
11/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.17900	0.14200	20.67039	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
11/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.07600	0.09900	30.26316	0.00000	0.0000	2,650
11/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.32600	0.37900	16.25767	0.00000	0.0000	3,000
11/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	100
11/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.11700	0.09200	21.36752	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.11400	0.14900	30.70175	0.00000	0.0000	100
11/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.09500	0.07400	22.10526	0.00000	0.0000	0
11/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.14200	0.18100	27.46479	0.00000	0.0000	175
11/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.89380	6.95500	0.88775	6.93000	6.8865	119,355
11/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.04400	0.05100	15.90909	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.20000	1.14600	4.50000	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.24700	1.19300	4.33039	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.04700	0.05400	14.89362	0.00000	0.0000	3,000
11/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.15300	1.09900	4.68343	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.96700	0.91500	5.37746	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.06100	0.07000	14.75410	0.00000	0.0000	2,800
11/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.10800	0.12400	14.81481	0.00000	0.0000	5,000
11/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.61400	0.56900	7.32899	0.00000	0.0000	2,800
11/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.29400	0.33300	13.26531	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.20000	0.17800	11.00000	0.00000	0.0000	10,000
11/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.24200	0.27800	14.87603	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.24800	0.22300	10.08065	0.00000	0.0000	10,000
11/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.65600	0.61000	7.01220	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.10000	0.11500	15.00000	0.00000	0.0000	10,000
11/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.78600	0.73700	6.23410	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.08000	0.09200	15.00000	0.00000	0.0000	200
11/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.35200	0.39500	12.21591	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.15800	0.14000	11.39241	0.00000	0.0000	5,000
11/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.12200	0.10700	12.29508	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.41600	0.46200	11.05769	0.00000	0.0000	6,060
11/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.38000	0.34300	9.73684	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.17400	0.19800	13.79310	0.00000	0.0000	6,060
11/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.91000	2.85000	2.06186	0.00000	0.0000	0
11/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
11/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.98750	7.05060	0.90304	7.02220	7.0000	18,717
11/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.21400	0.23800	11.21495	0.00000	0.0000	0
11/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.57700	0.53700	6.93241	0.00000	0.0000	0
11/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.20200	0.22500	11.38614	0.00000	0.0000	0
11/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.61500	0.57400	6.66667	0.00000	0.0000	0
11/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22600	0.25200	11.50442	0.00000	0.0000	0
11/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.53900	0.50100	7.05009	0.00000	0.0000	0
11/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21800	0.19800	9.17431	0.00000	0.0000	0
11/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.45500	0.49900	6.67033	0.00000	0.0000	5,925
11/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.08590	7.15170	0.92860	0.00000	0.0000	1,240
11/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.42300	0.46200	9.21986	0.00000	0.0000	0

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11/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.37300	0.34600	7.23861	0.00000	0.0000	0
11/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.40000	0.43700	9.25000	0.00000	0.0000	0
11/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.40000	0.37100	7.25000	0.00000	0.0000	0
11/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44700	0.48700	8.94855	0.00000	0.0000	0
11/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.34700	0.32100	7.49280	0.00000	0.0000	0
11/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.44100	0.48000	8.84354	0.00000	0.0000	0
11/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.35500	0.32800	7.60563	0.00000	0.0000	1,000
11/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.32030	7.38710	0.91253	0.00000	0.0000	0
11/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.59400	0.63600	7.07071	0.00000	0.0000	0
11/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47400	0.44900	5.27426	0.00000	0.0000	0
11/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.57100	0.61300	7.35552	0.00000	0.0000	0
11/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50100	0.47600	4.99002	0.00000	0.0000	0
11/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.61800	0.66000	6.79612	0.00000	0.0000	13,000
11/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.44800	0.42300	5.58036	0.00000	0.0000	0
11/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.09210	9.15210	0.65991	0.00000	0.0000	0
11/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.40400	1.45600	3.70370	0.00000	0.0000	0
11/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51200	1.50400	0.52910	0.00000	0.0000	0
11/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.38800	1.44000	3.74640	0.00000	0.0000	0
11/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54600	1.53800	0.51746	0.00000	0.0000	0
11/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.42100	1.47300	3.65939	0.00000	0.0000	0
11/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47900	1.47100	0.54091	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.79710	6.85700	0.88126	0.00000	0.0000	287
11/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.04054	0.05398	33.15244	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.29344	0.24698	15.83288	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.03264	0.04374	34.00735	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.33554	0.28674	14.54372	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.05023	0.06641	32.21183	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.25313	0.20941	17.27176	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01092	0.01490	36.44689	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.56382	0.50790	9.91806	0.00000	0.0000	60
11/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.89380	6.95500	0.88775	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.17446	0.19831	13.67076	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.38066	0.34331	9.81191	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.16083	0.18314	13.87179	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.41703	0.37814	9.32547	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.18934	0.21482	13.45727	0.00000	0.0000	0
11/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.34554	0.30982	10.33744	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.10580	11.27810	1.55144	11.25500	11.1400	28,821
11/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02400	0.03900	62.50000	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.76800	0.61100	20.44271	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.02100	0.03400	61.90476	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.81500	0.65600	19.50920	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02700	0.04500	66.66667	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.72100	0.56700	21.35922	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.41900	0.56300	34.36754	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
11/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06300	0.03500	44.44444	0.00000	0.0000	10
11/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.41700	0.28800	30.93525	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.07300	0.11600	58.90411	0.00000	0.0000	10
11/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.05500	0.08900	61.81818	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.49900	0.36100	27.65531	0.00000	0.0000	100
11/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01800	0.02900	61.11111	0.00000	0.0000	0
11/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.86200	0.70100	18.67749	0.00000	0.0000	100
11/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.24810	11.42330	1.55760	0.00000	0.0000	29,935
11/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.29200	0.36000	23.28767	0.00000	0.0000	0
11/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.54400	0.43700	19.66912	0.00000	0.0000	0
11/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.27600	0.34100	23.55072	0.00000	0.0000	0
11/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.57800	0.46800	19.03114	0.00000	0.0000	0
11/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.30900	0.38000	22.97735	0.00000	0.0000	0
11/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.51100	0.40700	20.35225	0.00000	0.0000	0
11/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.24700	0.30500	23.48178	0.00000	0.0000	3,455
11/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.64900	0.53200	18.02773	0.00000	0.0000	100
11/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.14900	0.18600	24.83221	0.00000	0.0000	0
11/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.00100	0.86300	13.78621	0.00000	0.0000	200
11/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.27100	0.20700	23.61624	0.00000	0.0000	0
11/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.51900	0.63000	21.38728	0.00000	0.0000	3,455
11/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.38360	11.56200	1.56717	0.00000	0.0000	993
11/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.42100	0.49300	17.10214	0.00000	0.0000	0
11/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.68700	0.58100	15.42940	0.00000	0.0000	0
11/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.40500	0.47400	17.03704	0.00000	0.0000	0
11/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.72100	0.61200	15.11789	0.00000	0.0000	0
11/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.43800	0.51300	17.12329	0.00000	0.0000	0
11/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.65400	0.55100	15.74924	0.00000	0.0000	0
11/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.27300	0.32100	17.58242	0.00000	0.0000	0
11/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.08900	0.95900	11.93756	0.00000	0.0000	250
11/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08430	0.08450	0.23725	0.00000	0.0000	647
11/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00149	0.00159	6.71141	0.00000	0.0000	0
11/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00219	0.00209	4.56621	0.00000	0.0000	0
11/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00007	0.00009	28.57143	0.00000	0.0000	0
11/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01077	0.01059	1.67131	0.00000	0.0000	0
11/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00932	0.00952	2.14592	0.00000	0.0000	0
11/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
11/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08550	0.08580	0.35088	0.00000	0.0000	16,271
11/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00664	0.00692	4.21687	0.00000	0.0000	0
11/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00114	0.00112	1.75439	0.00000	0.0000	0
11/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00217	0.00232	6.91244	0.00000	0.0000	0
11/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00667	0.00652	2.24888	0.00000	0.0000	0
11/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01556	0.01588	2.05656	0.00000	0.0000	0
11/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00006	0.00008	33.33333	0.00000	0.0000	0
11/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.74990	9.79890	0.50257	9.80200	9.7481	21,028
11/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.12900	0.14900	15.50388	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
11/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.17900	0.15000	16.20112	0.00000	0.0000	0
11/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.11000	0.12800	16.36364	0.00000	0.0000	0
11/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.21000	0.17900	14.76190	0.00000	0.0000	0
11/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.15000	0.17700	18.00000	0.00000	0.0000	0
11/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.15000	0.12800	14.66667	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.85960	9.90910	0.50205	9.89200	9.8920	51,177
11/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.43200	0.46300	7.17593	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.22200	0.20400	8.10811	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.40300	0.43300	7.44417	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.24300	0.22400	7.81893	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.46200	0.49400	6.92641	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.20200	0.18500	8.41584	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.28900	0.26700	7.61246	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.34900	0.37600	7.73639	0.00000	0.0000	3,590
11/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.70000	0.66300	5.28571	0.00000	0.0000	0
11/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.16000	0.17200	7.50000	0.00000	0.0000	3,590
11/05/2011	€ / R 2011/12/19			Foreign Exchange Future	9.96080	10.01170	0.51100	0.00000	0.0000	2,000
11/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.50900	0.53800	5.69745	0.00000	0.0000	0
11/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.34800	0.32600	6.32184	0.00000	0.0000	0
11/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.48300	0.51100	5.79710	0.00000	0.0000	0
11/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.37200	0.34900	6.18280	0.00000	0.0000	0
11/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.53600	0.56600	5.59701	0.00000	0.0000	0
11/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.32500	0.30400	6.46154	0.00000	0.0000	0
11/05/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.32190	7.35620	0.46846	7.38350	7.3835	12,796
11/05/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.67200	0.70700	5.20833	0.00000	0.0000	0
11/05/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
11/05/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.62300	0.65700	5.45746	0.00000	0.0000	0
11/05/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/05/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.72200	0.75700	4.84765	0.00000	0.0000	0
11/05/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
11/05/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.33010	7.36430	0.46657	7.36660	7.3666	9,020
11/05/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.70000	0.72900	4.14286	0.00000	0.0000	0
11/05/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
11/05/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.65400	0.68300	4.43425	0.00000	0.0000	0
11/05/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	0
11/05/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.74600	0.77600	4.02145	0.00000	0.0000	0
11/05/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
11/05/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.33980	7.37510	0.48094	0.00000	0.0000	200
11/05/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.73900	0.75800	2.57104	0.00000	0.0000	0
11/05/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04900	0.03300	32.65306	0.00000	0.0000	0
11/05/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.69800	0.71500	2.43553	0.00000	0.0000	0
11/05/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05800	0.04000	31.03448	0.00000	0.0000	0
11/05/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.78200	0.80300	2.68542	0.00000	0.0000	0
11/05/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04200	0.02800	33.33333	0.00000	0.0000	0
11/05/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.26230	8.29610	0.40909	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
11/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.41100	1.43400	1.63005	0.00000	0.0000	0
11/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.44900	0.43800	2.44989	0.00000	0.0000	0
11/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.38200	1.40500	1.66425	0.00000	0.0000	0
11/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.47000	0.45900	2.34043	0.00000	0.0000	0
11/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.44100	1.47200	2.15128	0.00000	0.0000	0
11/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42900	0.42600	0.69930	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.06610	7.16240	1.36285	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.20800	0.29200	40.38462	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.04200	0.03000	28.57143	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.17000	0.25100	47.64706	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.05400	0.03900	27.77778	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.24800	0.33500	35.08065	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.03200	0.02300	28.12500	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.14820	7.24530	1.35838	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.16000	0.20400	27.50000	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.26200	0.20900	20.22901	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.14300	0.18300	27.97203	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.29500	0.23800	19.32203	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.17900	0.23100	29.05028	0.00000	0.0000	0
11/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.23100	0.18600	19.48052	0.00000	0.0000	0
11/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.74140	7.76650	0.32423	7.77400	7.7390	1,045
11/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.64900	0.67300	3.69800	0.00000	0.0000	0
11/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
11/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.60100	0.62500	3.99334	0.00000	0.0000	0
11/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
11/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.69700	0.72200	3.58680	0.00000	0.0000	0
11/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
11/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.85530	7.88100	0.32717	0.00000	0.0000	50
11/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.39000	0.40500	3.84615	0.00000	0.0000	0
11/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.18500	0.17400	5.94595	0.00000	0.0000	0
11/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.36100	0.37600	4.15512	0.00000	0.0000	0
11/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.20600	0.19500	5.33981	0.00000	0.0000	0
11/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.42000	0.43600	3.80952	0.00000	0.0000	0
11/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.16500	0.15500	6.06061	0.00000	0.0000	0
11/05/2011	RAIN 2011/06/13			Foreign Exchange Future	13,829.65000	13,925.25000	0.69127	0.00000	0.0000	0
11/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	329.70000	425.30000	28.99606	0.00000	0.0000	0
11/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
11/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	329.60000	425.20000	29.00485	0.00000	0.0000	0
11/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	329.70000	425.30000	28.99606	0.00000	0.0000	0
11/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04800	1.05700	0.85878	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01600	0.02050	28.12500	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01800	0.01350	25.00000	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00400	0.00550	37.50000	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
11/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05600	0.04850	13.39286	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05000	0.05840	16.80000	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00200	0.00140	30.00000	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06740	1.07630	0.83380	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02580	0.02900	12.40310	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05840	0.05270	9.76027	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09760	0.09070	7.06967	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04520	0.05040	11.50442	0.00000	0.0000	0
11/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02780	0.02410	13.30935	0.00000	0.0000	0

Future Open Interest

731,248

Option Open Interest

165,760

Total

897,008