



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 10/02/2011

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
10/02/2011	\$ / R 2011/03/14			Foreign Exchange Future	7.21470	7.31390	1.37497	7.32050	7.2766	229,201
10/02/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	29,607
10/02/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.79000	0.69200	12.40506	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	340
10/02/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.83900	0.74100	11.68057	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.74100	0.64400	13.09042	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.28600	1.18700	7.69829	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
10/02/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.28500	3.18600	3.01370	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
10/02/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.17100	0.10900	36.25731	0.00000	0.0000	2,000
10/02/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.08600	0.12300	43.02326	0.00000	0.0000	29,607
10/02/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.18600	1.08700	8.34739	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
10/02/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.32300	0.24100	25.38700	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.03800	0.05500	44.73684	0.00000	0.0000	12,000
10/02/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.36600	0.28100	23.22404	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.03100	0.04500	45.16129	0.00000	0.0000	871
10/02/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.41000	0.32200	21.46341	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02500	0.03600	44.00000	0.00000	0.0000	3,071
10/02/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.13900	0.08900	35.97122	0.00000	0.0000	3,000
10/02/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10400	0.15300	47.11538	0.00000	0.0000	9,600
10/02/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.07200	0.04500	37.50000	0.00000	0.0000	3,000
10/02/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.18700	0.25900	38.50267	0.00000	0.0000	3,280
10/02/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.24200	0.16900	30.16529	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.05700	0.08300	45.61404	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.09000	0.05700	36.66667	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.15500	0.22100	42.58065	0.00000	0.0000	600
10/02/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.20500	0.13800	32.68293	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.07000	0.10200	45.71429	0.00000	0.0000	150
10/02/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.12500	0.18500	48.00000	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.11000	0.07100	35.45455	0.00000	0.0000	2,571
10/02/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.02200	0.01200	45.45455	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
10/02/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.38700	0.47600	22.99742	0.00000	0.0000	8,500
10/02/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.04600	0.02700	41.30435	0.00000	0.0000	0
10/02/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.26100	0.34100	30.65134	0.00000	0.0000	1,600
10/02/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.31200	7.41300	1.38129	7.41100	7.3750	50,169
10/02/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.19500	0.23200	18.97436	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.33300	0.26900	19.21922	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.18000	0.21300	18.33333	0.00000	0.0000	800
10/02/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.36800	0.30000	18.47826	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.21200	0.25200	18.86792	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.30000	0.23900	20.33333	0.00000	0.0000	1,000
10/02/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.65700	0.74500	13.39422	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04500	0.03200	28.88889	0.00000	0.0000	300
10/02/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.19000	0.15000	21.05263	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.30200	0.36300	20.19868	0.00000	0.0000	300
10/02/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.13100	0.10000	23.66412	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.39300	0.46300	17.81170	0.00000	0.0000	500
10/02/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	0.77100	0.68300	11.41375	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.08300	0.09600	15.66265	0.00000	0.0000	500
10/02/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.59900	0.51800	13.52254	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.11100	0.13100	18.01802	0.00000	0.0000	1,000
10/02/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.21300	0.17000	20.18779	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.27500	0.33300	21.09091	0.00000	0.0000	500
10/02/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.25000	0.30400	21.60000	0.00000	0.0000	0
10/02/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.23800	0.19100	19.74790	0.00000	0.0000	200
10/02/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.42000	7.52090	1.35984	7.50800	7.5075	11,977
10/02/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.17000	0.18700	10.00000	0.00000	0.0000	0
10/02/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.80000	0.71600	10.50000	0.00000	0.0000	0
10/02/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.16100	0.17800	10.55901	0.00000	0.0000	0
10/02/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.84100	0.75700	9.98811	0.00000	0.0000	0
10/02/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17900	0.19800	10.61453	0.00000	0.0000	0
10/02/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.75900	0.67700	10.80369	0.00000	0.0000	0
10/02/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.60200	0.52600	12.62458	0.00000	0.0000	0
10/02/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.22200	0.24700	11.26126	0.00000	0.0000	2,800
10/02/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.34900	0.39900	14.32665	0.00000	0.0000	0
10/02/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.32900	0.27800	15.50152	0.00000	0.0000	2,800
10/02/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.52320	7.62470	1.34916	0.00000	0.0000	257
10/02/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.50000	0.55400	10.80000	0.00000	0.0000	0
10/02/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.32700	0.27900	14.67890	0.00000	0.0000	0
10/02/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.47500	0.52700	10.94737	0.00000	0.0000	0
10/02/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.35200	0.30200	14.20455	0.00000	0.0000	0
10/02/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.52700	0.58300	10.62619	0.00000	0.0000	0
10/02/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.30400	0.25800	15.13158	0.00000	0.0000	0
10/02/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.50670	9.60850	1.07082	0.00000	0.0000	0
10/02/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.66000	1.70800	2.89157	0.00000	0.0000	0
10/02/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.35300	1.30000	3.91722	0.00000	0.0000	0

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10/02/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.64200	1.69000	2.92326	0.00000	0.0000	0
10/02/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.38500	1.33200	3.82671	0.00000	0.0000	0
10/02/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.67800	1.72600	2.86055	0.00000	0.0000	0
10/02/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.32100	1.26800	4.01211	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.21470	7.31390	1.37497	0.00000	0.0000	125
10/02/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.26088	0.34145	30.88393	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.04618	0.02755	40.34214	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.22293	0.29929	34.25290	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.05823	0.03539	39.22377	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.30102	0.38520	27.96492	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.03632	0.02130	41.35463	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.31200	7.41300	1.38129	0.00000	0.0000	40
10/02/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.39298	0.46331	17.89659	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.13098	0.10031	23.41579	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.36107	0.42836	18.63628	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.14907	0.11536	22.61354	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.42646	0.49971	17.17629	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.11446	0.08671	24.24428	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.22984	0.27698	20.50992	0.00000	0.0000	0
10/02/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.26784	0.21398	20.10902	0.00000	0.0000	60
10/02/2011	£ / R 2011/03/14			Foreign Exchange Future	11.59390	11.73080	1.18079	11.73050	11.7250	31,207
10/02/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.11400	0.16100	41.22807	0.00000	0.0000	0
10/02/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.32000	0.23000	28.12500	0.00000	0.0000	2,000
10/02/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.10100	0.14200	40.59406	0.00000	0.0000	0
10/02/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.35700	0.26100	26.89076	0.00000	0.0000	0
10/02/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.13000	0.18100	39.23077	0.00000	0.0000	0
10/02/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.28600	0.20000	30.06993	0.00000	0.0000	0
10/02/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.13000	0.08700	33.07692	0.00000	0.0000	0
10/02/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.27400	0.36800	34.30657	0.00000	0.0000	870
10/02/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	0.97100	0.84100	13.38826	0.00000	0.0000	0
10/02/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.01500	0.02200	46.66667	0.00000	0.0000	870
10/02/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.47400	0.36600	22.78481	0.00000	0.0000	0
10/02/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.06800	0.09700	42.64706	0.00000	0.0000	150
10/02/2011	£ / R 2011/06/13			Foreign Exchange Future	11.73640	11.87580	1.18776	0.00000	0.0000	2,561
10/02/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.34100	0.40100	17.59531	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.45500	0.37500	17.58242	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.32200	0.37900	17.70186	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.48600	0.40300	17.07819	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.36000	0.42600	18.33333	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.42400	0.35000	17.45283	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	1.05300	1.17800	11.87085	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.06700	0.05200	22.38806	0.00000	0.0000	10
10/02/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.25500	0.20400	20.00000	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.54100	0.63000	16.45102	0.00000	0.0000	10
10/02/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.48300	0.56600	17.18427	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
10/02/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.29700	0.24000	19.19192	0.00000	0.0000	100
10/02/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.30500	0.35900	17.70492	0.00000	0.0000	0
10/02/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.51900	0.43300	16.57033	0.00000	0.0000	100
10/02/2011	£ / R 2011/09/19			Foreign Exchange Future	11.88780	12.02620	1.16422	0.00000	0.0000	2,457
10/02/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.73800	0.82600	11.92412	0.00000	0.0000	0
10/02/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.35000	0.30000	14.28571	0.00000	0.0000	0
10/02/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.70900	0.79500	12.12976	0.00000	0.0000	0
10/02/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.37100	0.31900	14.01617	0.00000	0.0000	0
10/02/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.76800	0.85700	11.58854	0.00000	0.0000	0
10/02/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.33000	0.28100	14.84848	0.00000	0.0000	0
10/02/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.65400	0.73600	12.53823	0.00000	0.0000	0
10/02/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.41600	0.36000	13.46154	0.00000	0.0000	100
10/02/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.45500	0.51200	12.52747	0.00000	0.0000	0
10/02/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.66700	0.58600	12.14393	0.00000	0.0000	200
10/02/2011	£ / R 2011/12/19			Foreign Exchange Future	12.02990	12.16640	1.13467	0.00000	0.0000	0
10/02/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.83600	0.91900	9.92823	0.00000	0.0000	0
10/02/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.45600	0.40300	11.62281	0.00000	0.0000	0
10/02/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.80900	0.89000	10.01236	0.00000	0.0000	0
10/02/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.47900	0.42400	11.48225	0.00000	0.0000	0
10/02/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.86300	0.94800	9.84936	0.00000	0.0000	0
10/02/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.43300	0.38200	11.77829	0.00000	0.0000	0
10/02/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08760	0.08800	0.45662	0.00000	0.0000	438
10/02/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00211	0.00231	9.47867	0.00000	0.0000	0
10/02/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00151	0.00131	13.24503	0.00000	0.0000	0
10/02/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00013	0.00014	7.69231	0.00000	0.0000	0
10/02/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.00953	0.00914	4.09234	0.00000	0.0000	0
10/02/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01061	0.01101	3.77003	0.00000	0.0000	0
10/02/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
10/02/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08890	0.08930	0.44994	0.00000	0.0000	573
10/02/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00560	0.00586	4.64286	0.00000	0.0000	0
10/02/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00170	0.00156	8.23529	0.00000	0.0000	0
10/02/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00176	0.00185	5.11364	0.00000	0.0000	0
10/02/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.00786	0.00755	3.94402	0.00000	0.0000	0
10/02/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01403	0.01442	2.77976	0.00000	0.0000	0
10/02/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00013	0.00012	7.69231	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14			Foreign Exchange Future	9.87540	9.94200	0.67440	10.00200	9.9670	17,230
10/02/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.19400	0.23700	22.16495	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.11900	0.09500	20.16807	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.16400	0.20500	25.00000	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.13900	0.11300	18.70504	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.22500	0.27200	20.88889	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.10000	0.08000	20.00000	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.04000	0.03000	25.00000	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.41500	0.47200	13.73494	0.00000	0.0000	10,429
10/02/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.55400	0.49300	11.01083	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
10/02/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.02900	0.03500	20.68966	0.00000	0.0000	14,937
10/02/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.64600	0.58300	9.75232	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	4,508
10/02/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.30200	0.25100	16.88742	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.07700	0.09300	20.77922	0.00000	0.0000	100
10/02/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.33400	0.38700	15.86826	0.00000	0.0000	500
10/02/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05900	0.04500	23.72881	0.00000	0.0000	3,000
10/02/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.23000	0.18500	19.56522	0.00000	0.0000	0
10/02/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.10500	0.12700	20.95238	0.00000	0.0000	500
10/02/2011	€ / R 2011/06/13			Foreign Exchange Future	9.99620	10.06360	0.67426	0.00000	0.0000	8,073
10/02/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.41700	0.45800	9.83213	0.00000	0.0000	0
10/02/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.22100	0.19400	12.21719	0.00000	0.0000	0
10/02/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.38800	0.42800	10.30928	0.00000	0.0000	0
10/02/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.24200	0.21400	11.57025	0.00000	0.0000	0
10/02/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.44700	0.49000	9.61969	0.00000	0.0000	0
10/02/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.20100	0.17600	12.43781	0.00000	0.0000	0
10/02/2011	€ / R 2011/09/19			Foreign Exchange Future	10.12570	10.19170	0.65181	0.00000	0.0000	2,460
10/02/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.69500	0.73900	6.33094	0.00000	0.0000	0
10/02/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.21900	0.19700	10.04566	0.00000	0.0000	0
10/02/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.66300	0.70600	6.48567	0.00000	0.0000	0
10/02/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.23700	0.21400	9.70464	0.00000	0.0000	0
10/02/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.72800	0.77400	6.31868	0.00000	0.0000	0
10/02/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.20200	0.18200	9.90099	0.00000	0.0000	0
10/02/2011	€ / R 2011/12/19			Foreign Exchange Future	10.24660	10.31330	0.65095	0.00000	0.0000	0
10/02/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.75300	0.79500	5.57769	0.00000	0.0000	0
10/02/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.30600	0.28200	7.84314	0.00000	0.0000	0
10/02/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.72300	0.76400	5.67082	0.00000	0.0000	0
10/02/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32600	0.30100	7.66871	0.00000	0.0000	0
10/02/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.78300	0.82600	5.49170	0.00000	0.0000	0
10/02/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28600	0.26300	8.04196	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/03/14			Foreign Exchange Future	7.27830	7.31440	0.49599	7.31000	7.3000	8,487
10/02/2011	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.58400	0.61900	5.99315	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.53500	0.57000	6.54206	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.63300	0.66800	5.52923	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/06/13			Foreign Exchange Future	7.29200	7.32250	0.41827	0.00000	0.0000	10,405
10/02/2011	AUS\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.68100	0.70800	3.96476	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.63600	0.66200	4.08805	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.72700	0.75400	3.71389	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
10/02/2011	AUS\$ / R 2011/09/19			Foreign Exchange Future	7.30670	7.33640	0.40648	0.00000	0.0000	5,842

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/02/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.72900	0.75500	3.56653	0.00000	0.0000	0
10/02/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	0
10/02/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.68600	0.71200	3.79009	0.00000	0.0000	0
10/02/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07900	0.07600	3.79747	0.00000	0.0000	0
10/02/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.77300	0.79900	3.36352	0.00000	0.0000	0
10/02/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06600	0.06300	4.54545	0.00000	0.0000	0
10/02/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.14280	8.15010	0.08965	0.00000	0.0000	0
10/02/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.27100	1.27700	0.47207	0.00000	0.0000	0
10/02/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42800	0.42700	0.23364	0.00000	0.0000	0
10/02/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.24300	1.24900	0.48270	0.00000	0.0000	0
10/02/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45000	0.44900	0.22222	0.00000	0.0000	0
10/02/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.30000	1.30600	0.46154	0.00000	0.0000	0
10/02/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40700	0.40600	0.24570	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.25840	7.33800	1.09666	0.00000	0.0000	1,791
10/02/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.24300	0.31100	27.98354	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.03500	0.02300	34.28571	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.20300	0.26800	32.01970	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.04500	0.03000	33.33333	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.28500	0.35600	24.91228	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.34100	7.42020	1.07887	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.49400	0.56100	13.56275	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.05300	0.04100	22.64151	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.45400	0.51900	14.31718	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.06300	0.04900	22.22222	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.53600	0.60500	12.87313	0.00000	0.0000	0
10/02/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04500	0.03500	22.22222	0.00000	0.0000	0
10/02/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.51140	7.57490	0.84538	0.00000	0.0000	200
10/02/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.30500	0.35600	16.72131	0.00000	0.0000	0
10/02/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.04400	0.03100	29.54545	0.00000	0.0000	0
10/02/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.26500	0.31400	18.49057	0.00000	0.0000	0
10/02/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.05400	0.03900	27.77778	0.00000	0.0000	0
10/02/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.34600	0.40000	15.60694	0.00000	0.0000	0
10/02/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.03500	0.02500	28.57143	0.00000	0.0000	0
10/02/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.61930	7.68460	0.85703	0.00000	0.0000	0
10/02/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.59100	0.64200	8.62944	0.00000	0.0000	0
10/02/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.07200	0.05700	20.83333	0.00000	0.0000	0
10/02/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.55200	0.60200	9.05797	0.00000	0.0000	0
10/02/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08300	0.06700	19.27711	0.00000	0.0000	0
10/02/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.63100	0.68300	8.24089	0.00000	0.0000	0
10/02/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.06200	0.04800	22.58065	0.00000	0.0000	0
10/02/2011	RAIN 2011/03/14			Foreign Exchange Future	14,283.64000	14,423.35000	0.97811	0.00000	0.0000	0
10/02/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	683.60000	823.40000	20.45056	0.00000	0.0000	0
10/02/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
10/02/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	683.60000	823.30000	20.43593	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
10/02/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/02/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	683.70000	823.40000	20.43294	0.00000	0.0000	0
10/02/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
10/02/2011	RAIN 2011/06/13			Foreign Exchange Future	14,473.56000	14,614.84000	0.97612	0.00000	0.0000	0
10/02/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	973.60000	1,114.80000	14.50288	0.00000	0.0000	0
10/02/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/02/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	973.60000	1,114.80000	14.50288	0.00000	0.0000	0
10/02/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
10/02/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	973.60000	1,114.90000	14.51315	0.00000	0.0000	0
10/02/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.09420	1.11030	1.47139	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04730	0.06210	31.28964	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00310	0.00180	41.93548	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01570	0.02390	52.22930	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.02150	0.01360	36.74419	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09480	0.11080	16.87764	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00060	0.00050	16.66667	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.11020	1.12640	1.45920	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.07240	0.08490	17.26519	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01220	0.00850	30.32787	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.04140	0.05010	21.01449	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.03120	0.02370	24.03846	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.11350	0.12900	13.65639	0.00000	0.0000	0
10/02/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00330	0.00260	21.21212	0.00000	0.0000	0

Future Open Interest

383,493

Option Open Interest

221,941

Total

605,434