



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 11/03/2011

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
11/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.90450	6.91660	0.17525	6.95400	6.9125	109,191
11/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
11/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.09600	1.08300	1.18613	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
11/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.14600	1.13300	1.13438	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.04600	1.03300	1.24283	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.59600	1.58300	0.81454	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
11/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.59600	3.58300	0.36151	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
11/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.39600	0.38300	3.28283	0.00000	0.0000	2,000
11/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
11/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.49600	1.48300	0.86898	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
11/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59600	0.58300	2.18121	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
11/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.64600	0.63300	2.01238	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	871
11/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.69600	0.68300	1.86782	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,071
11/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.34600	0.33300	3.75723	0.00000	0.0000	3,000
11/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	7,600
11/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.19700	0.18300	7.10660	0.00000	0.0000	3,000
11/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,280
11/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.49600	0.48300	2.62097	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.24700	0.23300	5.66802	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	100
11/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.44600	0.43300	2.91480	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.29600	0.28300	4.39189	0.00000	0.0000	2,571
11/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01400	0.00700	50.00000	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
11/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.06800	0.07400	8.82353	0.00000	0.0000	8,500
11/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.10400	0.08800	15.38462	0.00000	0.0000	0
11/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	1,600
11/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.99530	7.00820	0.18441	13.90000	7.0007	353,509
11/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.07300	0.07700	5.47945	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.52800	0.51900	1.70455	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.06600	0.07000	6.06061	0.00000	0.0000	800
11/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.57100	0.56200	1.57618	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.08100	0.08600	6.17284	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.48600	0.47800	1.64609	0.00000	0.0000	1,000
11/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.38000	0.38900	2.36842	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08500	0.08100	4.70588	0.00000	0.0000	300
11/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.33000	0.32200	2.42424	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.12500	0.13000	4.00000	0.00000	0.0000	2,190
11/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.22800	0.22100	3.07018	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.17300	0.17900	3.46821	0.00000	0.0000	500
11/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.02900	1.02000	0.87464	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	500
11/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.84100	0.83100	1.18906	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	1,000
11/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.36700	0.35900	2.17984	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.11200	0.11700	4.46429	0.00000	0.0000	500
11/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.10100	0.10500	3.96040	0.00000	0.0000	250
11/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.40600	0.39700	2.21675	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.26100	0.25300	3.06513	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.15600	0.16100	3.20513	0.00000	0.0000	650
11/03/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.00000	0.19100	100.00000	0.00000	0.0000	0
11/03/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.00000	0.19900	100.00000	0.00000	0.0000	150
11/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.09860	7.11190	0.18736	7.14820	7.1261	39,086
11/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.08800	0.09300	5.68182	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.03900	1.03100	0.76997	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.08300	0.08800	6.02410	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.08400	1.07600	0.73801	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.09400	0.09800	4.25532	0.00000	0.0000	3,000
11/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.99500	0.98600	0.90452	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.82000	0.81200	0.97561	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.11900	0.12400	4.20168	0.00000	0.0000	2,800
11/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.19900	0.20500	3.01508	0.00000	0.0000	5,000
11/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50000	0.49300	1.40000	0.00000	0.0000	2,800
11/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.46500	0.47200	1.50538	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.16600	0.16000	3.61446	0.00000	0.0000	10,000
11/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.40400	0.41100	1.73267	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.20500	0.19900	2.92683	0.00000	0.0000	10,000
11/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.53700	0.53000	1.30354	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.18600	0.19200	3.22581	0.00000	0.0000	10,000

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11/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.65400	0.64600	1.22324	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.15300	0.15800	3.26797	0.00000	0.0000	200
11/03/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.00000	0.53900	100.00000	0.00000	0.0000	0
11/03/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00000	0.12700	100.00000	0.00000	0.0000	5,000
11/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.19850	7.21210	0.18893	0.00000	0.0000	1,875
11/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.31700	0.32100	1.26183	0.00000	0.0000	0
11/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.46900	0.45900	2.13220	0.00000	0.0000	0
11/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.30000	0.30500	1.66667	0.00000	0.0000	0
11/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.50200	0.49300	1.79283	0.00000	0.0000	0
11/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.33400	0.33800	1.19760	0.00000	0.0000	0
11/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.43600	0.42600	2.29358	0.00000	0.0000	0
11/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.30860	7.32250	0.19019	0.00000	0.0000	277
11/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.57900	0.58700	1.38169	0.00000	0.0000	0
11/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30600	0.30100	1.63399	0.00000	0.0000	0
11/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.55200	0.56000	1.44928	0.00000	0.0000	0
11/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.32900	0.32400	1.51976	0.00000	0.0000	0
11/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.60600	0.61500	1.48515	0.00000	0.0000	0
11/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28300	0.27900	1.41343	0.00000	0.0000	0
11/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.59800	0.60700	1.50502	0.00000	0.0000	0
11/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.28900	0.28500	1.38408	0.00000	0.0000	1,000
11/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.22730	9.24070	0.14522	0.00000	0.0000	0
11/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.47300	1.48600	0.88255	0.00000	0.0000	0
11/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44600	1.44500	0.06916	0.00000	0.0000	0
11/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.45700	1.47000	0.89224	0.00000	0.0000	0
11/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48000	1.47900	0.06757	0.00000	0.0000	0
11/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.49000	1.50300	0.87248	0.00000	0.0000	0
11/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41300	1.41200	0.07077	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.90450	6.91660	0.17525	0.00000	0.0000	70
11/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.00811	0.00545	32.79901	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.10361	0.08885	14.24573	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.00348	0.00170	51.14943	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.14898	0.13510	9.31669	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.01786	0.01533	14.16573	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.06336	0.04873	23.09028	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.99530	7.00820	0.18441	0.00000	0.0000	350
11/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.17338	0.17911	3.30488	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.22808	0.22091	3.14363	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.15557	0.16108	3.54181	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.26027	0.25288	2.83936	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.19312	0.19908	3.08616	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.19782	0.19088	3.50824	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.09035	0.09501	5.15772	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.44505	0.43681	1.85148	0.00000	0.0000	60
11/03/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.09860	7.11190	0.18736	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.00000	0.30431	100.00000	0.00000	0.0000	0

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11/03/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.00000	0.29241	100.00000	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.00000	0.28466	100.00000	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.00000	0.32276	100.00000	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.00000	0.32888	100.00000	0.00000	0.0000	0
11/03/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.00000	0.26698	100.00000	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.10760	11.08250	0.22597	11.10760	11.1005	21,140
11/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.69200	0.71800	3.75723	0.00000	0.0000	2,000
11/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.74200	0.76800	3.50404	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.64200	0.66800	4.04984	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.34400	0.36800	6.97674	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	569
11/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.44200	1.46800	1.80305	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	569
11/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.89200	0.91800	2.91480	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	150
11/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.10800	3.08300	0.80438	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
11/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.80800	3.78300	0.65651	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.24210	11.21780	0.21615	11.26650	11.2305	12,522
11/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.12500	0.12100	3.20000	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.73300	0.75300	2.72851	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.11600	0.11200	3.44828	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.77400	0.79400	2.58398	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.13500	0.13000	3.70370	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.69300	0.71200	2.74170	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.60700	0.58900	2.96540	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.11500	0.12100	5.21739	0.00000	0.0000	10
11/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.43400	0.45100	3.91705	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.22600	0.21900	3.09735	0.00000	0.0000	10
11/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.19500	0.18900	3.07692	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.50300	0.52100	3.57853	0.00000	0.0000	100
11/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.10800	0.10400	3.70370	0.00000	0.0000	0
11/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.81600	0.83600	2.45098	0.00000	0.0000	100
11/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.38820	11.36550	0.19933	0.00000	0.0000	6,810
11/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.42200	0.41600	1.42180	0.00000	0.0000	0
11/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.53400	0.55100	3.18352	0.00000	0.0000	0
11/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.40300	0.39800	1.24069	0.00000	0.0000	0
11/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.56500	0.58300	3.18584	0.00000	0.0000	0
11/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.44100	0.43400	1.58730	0.00000	0.0000	0
11/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.50300	0.51900	3.18091	0.00000	0.0000	0
11/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.36900	0.36400	1.35501	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
11/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.63100	0.64900	2.85261	0.00000	0.0000	100
11/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.24800	0.24500	1.20968	0.00000	0.0000	0
11/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.96000	0.98000	2.08333	0.00000	0.0000	200
11/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.52480	11.50360	0.18395	0.00000	0.0000	87
11/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.53400	0.52500	1.68539	0.00000	0.0000	0
11/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.65900	0.67100	1.82094	0.00000	0.0000	0
11/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.51600	0.50700	1.74419	0.00000	0.0000	0
11/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.69100	0.70300	1.73661	0.00000	0.0000	0
11/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.55300	0.54400	1.62749	0.00000	0.0000	0
11/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.62800	0.64000	1.91083	0.00000	0.0000	0
11/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.36400	0.35800	1.64835	0.00000	0.0000	0
11/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.03900	1.05400	1.44370	0.00000	0.0000	250
11/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08320	0.08420	1.20192	0.00000	0.0000	400
11/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00382	0.00282	26.17801	0.00000	0.0000	0
11/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01380	0.01280	7.24638	0.00000	0.0000	0
11/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00620	0.00720	16.12903	0.00000	0.0000	0
11/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08440	0.08540	1.18483	0.00000	0.0000	583
11/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00250	0.00294	17.60000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00310	0.00254	18.06452	0.00000	0.0000	0
11/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00054	0.00064	18.51852	0.00000	0.0000	0
11/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01114	0.01024	8.07899	0.00000	0.0000	0
11/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00960	0.01054	9.79167	0.00000	0.0000	0
11/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00020	0.00014	30.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08570	0.08680	1.28355	0.00000	0.0000	0
11/03/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00000	0.00796	100.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00000	0.00116	100.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00000	0.00305	100.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00000	0.00625	100.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.00000	0.01689	100.00000	0.00000	0.0000	0
11/03/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00000	0.00009	100.00000	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.54980	9.55570	0.06178	9.57300	9.5505	11,852
11/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.25200	0.24500	2.77778	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.30100	0.29400	2.32558	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.20400	0.19600	3.92157	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.02500	0.01500	40.00000	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.07500	0.07100	5.33333	0.00000	0.0000	10,429
11/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.85000	0.84400	0.70588	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,937
11/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.95000	0.94400	0.63158	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
11/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,508
11/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.55000	0.54400	1.09091	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	100
11/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	500
11/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.07600	0.06400	15.78947	0.00000	0.0000	3,000
11/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.45000	0.44400	1.33333	0.00000	0.0000	0
11/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
11/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.66260	9.66960	0.07244	9.68900	9.6605	11,019
11/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.20100	0.20400	1.49254	0.00000	0.0000	0
11/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33800	0.33400	1.18343	0.00000	0.0000	0
11/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.18500	0.18800	1.62162	0.00000	0.0000	0
11/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.37200	0.36800	1.07527	0.00000	0.0000	0
11/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.21800	0.22100	1.37615	0.00000	0.0000	0
11/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.30500	0.30100	1.31148	0.00000	0.0000	0
11/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.78160	9.78960	0.08179	0.00000	0.0000	5,690
11/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.45100	0.45100	0.00000	0.00000	0.0000	0
11/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.31900	0.31100	2.50784	0.00000	0.0000	0
11/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.42500	0.42500	0.00000	0.00000	0.0000	0
11/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.34300	0.33500	2.33236	0.00000	0.0000	0
11/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.47800	0.47900	0.20921	0.00000	0.0000	0
11/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.29600	0.28900	2.36486	0.00000	0.0000	0
11/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.89230	9.90120	0.08997	0.00000	0.0000	300
11/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.52100	0.52500	0.76775	0.00000	0.0000	0
11/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.42900	0.42400	1.16550	0.00000	0.0000	0
11/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.49700	0.50000	0.60362	0.00000	0.0000	0
11/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.45500	0.44900	1.31868	0.00000	0.0000	0
11/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.54700	0.55000	0.54845	0.00000	0.0000	0
11/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.40500	0.39900	1.48148	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.90990	6.94540	0.51376	0.00000	0.0000	2,229
11/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.21000	0.24500	16.66667	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.16000	0.19600	22.50000	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26000	0.29500	13.46154	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.92410	6.95940	0.50981	0.00000	0.0000	13,003
11/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33500	0.36400	8.65672	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.29400	0.32200	9.52381	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.07000	0.06300	10.00000	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.37700	0.40600	7.69231	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.93980	6.97530	0.51154	0.00000	0.0000	8,470
11/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.41300	0.43800	6.05327	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.12300	0.11300	8.13008	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
11/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.37600	0.39900	6.11702	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13600	0.12400	8.82353	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.45100	0.47700	5.76497	0.00000	0.0000	0
11/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.11100	0.10200	8.10811	0.00000	0.0000	0
11/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.83270	7.86150	0.36769	0.00000	0.0000	0
11/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.08600	1.10500	1.74954	0.00000	0.0000	0
11/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.55300	0.54400	1.62749	0.00000	0.0000	0
11/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.06100	1.07900	1.69651	0.00000	0.0000	0
11/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.57800	0.56800	1.73010	0.00000	0.0000	0
11/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.11200	1.13200	1.79856	0.00000	0.0000	0
11/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.52900	0.52100	1.51229	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.08070	7.07820	0.03531	0.00000	0.0000	1,641
11/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.05400	0.04000	25.92593	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.02300	0.01200	47.82609	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.02600	0.01500	42.30769	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.09100	0.08100	10.98901	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.01000	0.00300	70.00000	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.15930	7.15800	0.01816	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.34200	0.33900	0.87719	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.30600	0.30300	0.98039	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.09700	0.09500	2.06186	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.37900	0.37700	0.52770	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.07000	0.06900	1.42857	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.24520	7.24450	0.00966	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.00000	0.23300	100.00000	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.00000	0.23900	100.00000	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.00000	0.21200	100.00000	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.00000	0.26800	100.00000	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.00000	0.25900	100.00000	0.00000	0.0000	0
11/03/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.00000	0.21500	100.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.41320	7.43490	0.29272	0.00000	0.0000	0
11/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16700	0.18500	10.77844	0.00000	0.0000	0
11/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.00400	0.00000	100.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12100	0.13700	13.22314	0.00000	0.0000	0
11/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00800	0.00200	75.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.21500	0.23500	9.30233	0.00000	0.0000	0
11/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.51580	7.53890	0.30735	0.00000	0.0000	0
11/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.48400	0.50200	3.71901	0.00000	0.0000	0
11/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.06800	0.06300	7.35294	0.00000	0.0000	0
11/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.44500	0.46300	4.04494	0.00000	0.0000	0
11/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.07900	0.07400	6.32911	0.00000	0.0000	0
11/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.52400	0.54200	3.43511	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
11/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.05800	0.05300	8.62069	0.00000	0.0000	0
11/03/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.63140	7.65540	0.31449	0.00000	0.0000	0
11/03/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.00000	0.32300	100.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00000	0.31800	100.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.00000	0.30300	100.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00000	0.34800	100.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.00000	0.34600	100.00000	0.00000	0.0000	0
11/03/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00000	0.29100	100.00000	0.00000	0.0000	0
11/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,726.29000	13,756.65000	0.22118	0.00000	0.0000	0
11/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	126.30000	156.70000	24.06968	0.00000	0.0000	0
11/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
11/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	126.30000	156.60000	23.99050	0.00000	0.0000	0
11/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	126.30000	156.70000	24.06968	0.00000	0.0000	0
11/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,907.86000	13,941.30000	0.24044	0.00000	0.0000	0
11/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	407.90000	441.30000	8.18828	0.00000	0.0000	0
11/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	407.90000	441.30000	8.18828	0.00000	0.0000	0
11/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
11/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	407.90000	441.30000	8.18828	0.00000	0.0000	0
11/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05010	1.05200	0.18094	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.00530	0.00530	0.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00520	0.00330	36.53846	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05010	0.05200	3.79242	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.06650	1.06910	0.24379	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03790	0.03930	3.69393	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02140	0.02020	5.60748	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.01820	0.01900	4.39560	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.05170	0.04990	3.48162	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07270	0.07470	2.75103	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00620	0.00560	9.67742	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08530	1.08810	0.25799	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.00000	0.04050	100.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.00000	0.05240	100.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00000	0.02570	100.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.00000	0.08760	100.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.00000	0.06410	100.00000	0.00000	0.0000	0
11/03/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.00000	0.02600	100.00000	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
Future Open Interest										600,104
Option Open Interest										218,765
Total										818,869