



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 09/03/2011

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
09/03/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.92510	6.87460	0.72923	6.91270	6.8700	205,083
09/03/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,050
09/03/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.07500	1.12500	4.65116	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	340
09/03/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.12500	1.17500	4.44444	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.02500	1.07500	4.87805	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.57500	1.62500	3.17460	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
09/03/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.57500	3.62500	1.39860	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
09/03/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.37600	0.42500	13.03191	0.00000	0.0000	2,000
09/03/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	6,050
09/03/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.47500	1.52500	3.38983	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
09/03/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.57500	0.62500	8.69565	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
09/03/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.62500	0.67500	8.00000	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	871
09/03/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.67500	0.72500	7.40741	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,071
09/03/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.32600	0.37500	15.03067	0.00000	0.0000	3,000
09/03/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	7,600
09/03/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.18100	0.22700	25.41436	0.00000	0.0000	3,000
09/03/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	3,280
09/03/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.47500	0.52500	10.52632	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.22800	0.27600	21.05263	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	100
09/03/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.42500	0.47500	11.76471	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.27700	0.32500	17.32852	0.00000	0.0000	2,571
09/03/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.01700	0.02700	58.82353	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
09/03/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.09200	0.05200	43.47826	0.00000	0.0000	8,500
09/03/2011	\$ / R 2011/03/14	7.00	P	Foreign Exchange Future	0.09600	0.13300	38.54167	0.00000	0.0000	0
09/03/2011	\$ / R 2011/03/14	7.00	C	Foreign Exchange Future	0.02100	0.00800	61.90476	0.00000	0.0000	1,600
09/03/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.01950	6.96850	0.72655	7.03940	6.9665	83,297
09/03/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.08400	0.07400	11.90476	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.51500	0.55600	7.96117	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.07600	0.06700	11.84211	0.00000	0.0000	800
09/03/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.55700	0.59900	7.54039	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.09300	0.08200	11.82796	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.47400	0.51400	8.43882	0.00000	0.0000	1,000
09/03/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.40100	0.36200	9.72569	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.08200	0.09400	14.63415	0.00000	0.0000	300
09/03/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.32100	0.35500	10.59190	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.14000	0.12300	12.14286	0.00000	0.0000	400
09/03/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.22100	0.25000	13.12217	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.19000	0.16800	11.57895	0.00000	0.0000	500
09/03/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.01200	1.05900	4.64427	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	500
09/03/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.82400	0.87100	5.70388	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	1,000
09/03/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.35700	0.39300	10.08403	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.12600	0.11100	11.90476	0.00000	0.0000	500
09/03/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.11400	0.10100	11.40351	0.00000	0.0000	250
09/03/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.39500	0.43300	9.62025	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.25300	0.28400	12.25296	0.00000	0.0000	0
09/03/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.17200	0.15200	11.62791	0.00000	0.0000	650
09/03/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.12450	7.07150	0.74391	7.15360	7.0701	13,993
09/03/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.09800	0.09200	6.12245	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.02400	1.07100	4.58984	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.06900	1.11600	4.39663	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.10300	0.09700	5.82524	0.00000	0.0000	3,000
09/03/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.97900	1.02600	4.80082	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.80600	0.85000	5.45906	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.13000	0.12100	6.92308	0.00000	0.0000	2,800
09/03/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.21300	0.19600	7.98122	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.48900	0.52500	7.36196	0.00000	0.0000	2,800
09/03/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.48500	0.45100	7.01031	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.16100	0.18000	11.80124	0.00000	0.0000	10,000
09/03/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.42300	0.39000	7.80142	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.19900	0.21900	10.05025	0.00000	0.0000	10,000
09/03/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.52600	0.56300	7.03422	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.20000	0.18400	8.00000	0.00000	0.0000	10,000
09/03/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.64200	0.68200	6.23053	0.00000	0.0000	0
09/03/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.16600	0.15300	7.83133	0.00000	0.0000	200

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09/03/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.22740	7.17120	0.77760	7.21150	7.2115	890
09/03/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.33400	0.31400	5.98802	0.00000	0.0000	0
09/03/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.45700	0.49300	7.87746	0.00000	0.0000	0
09/03/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.31700	0.29800	5.99369	0.00000	0.0000	0
09/03/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.49000	0.52700	7.55102	0.00000	0.0000	0
09/03/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.35200	0.33000	6.25000	0.00000	0.0000	0
09/03/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.42500	0.45900	8.00000	0.00000	0.0000	0
09/03/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.33990	7.28110	0.80110	0.00000	0.0000	277
09/03/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.59900	0.56800	5.17529	0.00000	0.0000	0
09/03/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.29500	0.32300	9.49153	0.00000	0.0000	0
09/03/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.57200	0.54200	5.24476	0.00000	0.0000	0
09/03/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.31800	0.34700	9.11950	0.00000	0.0000	0
09/03/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.62700	0.59500	5.10367	0.00000	0.0000	0
09/03/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.27300	0.30000	9.89011	0.00000	0.0000	0
09/03/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.61900	0.58700	5.16963	0.00000	0.0000	0
09/03/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.27900	0.30600	9.67742	0.00000	0.0000	1,000
09/03/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.24650	9.19760	0.52885	0.00000	0.0000	0
09/03/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.48400	1.47400	0.67385	0.00000	0.0000	0
09/03/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.43800	1.47600	2.64256	0.00000	0.0000	0
09/03/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.46700	1.45700	0.68166	0.00000	0.0000	0
09/03/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47100	1.50900	2.58328	0.00000	0.0000	0
09/03/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.50000	1.49000	0.66667	0.00000	0.0000	0
09/03/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40400	1.44200	2.70655	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.92510	6.87460	0.72923	0.00000	0.0000	70
09/03/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.02096	0.00795	62.07061	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.09586	0.13335	39.10912	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.01178	0.00390	66.89304	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.13668	0.17930	31.18232	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.03593	0.01570	56.30392	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.06083	0.09110	49.76163	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.01950	6.96850	0.72655	0.00000	0.0000	330
09/03/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.19030	0.16848	11.46611	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.22080	0.24998	13.21558	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.17174	0.15186	11.57564	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.25224	0.28336	12.33746	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.21076	0.18690	11.32093	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.19126	0.21840	14.19011	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.10294	0.09083	11.76413	0.00000	0.0000	0
09/03/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.43344	0.47233	8.97241	0.00000	0.0000	60
09/03/2011	£ / R 2011/03/14			Foreign Exchange Future	11.17820	11.12140	0.50813	11.18250	11.1200	29,472
09/03/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.62300	0.67900	8.98876	0.00000	0.0000	2,000
09/03/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.67200	0.72900	8.48214	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

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09/03/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.57300	0.62900	9.77312	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.28300	0.33300	17.66784	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.01100	0.00400	63.63636	0.00000	0.0000	569
09/03/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.37200	1.42900	4.15452	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	569
09/03/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.82200	0.87900	6.93431	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	150
09/03/2011	£ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	8.00	C	Foreign Exchange Future	3.17800	3.12100	1.79358	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	£ / R 2011/03/14	7.30	C	Foreign Exchange Future	3.87800	3.82100	1.46983	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13			Foreign Exchange Future	11.31820	11.26100	0.50538	11.32800	11.2965	4,187
09/03/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.15500	0.13500	12.90323	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.68700	0.72400	5.38574	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.14400	0.12600	12.50000	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.72600	0.76500	5.37190	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.16600	0.14600	12.04819	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.64800	0.68500	5.70988	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.67200	0.62600	6.84524	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.10400	0.11500	10.57692	0.00000	0.0000	10
09/03/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.40000	0.42900	7.25000	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.26800	0.24000	10.44776	0.00000	0.0000	10
09/03/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.23400	0.20800	11.11111	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.46600	0.49700	6.65236	0.00000	0.0000	100
09/03/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.13500	0.11700	13.33333	0.00000	0.0000	0
09/03/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.76700	0.80600	5.08475	0.00000	0.0000	100
09/03/2011	£ / R 2011/09/19			Foreign Exchange Future	11.46680	11.40640	0.52674	11.45000	11.4440	2,669
09/03/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.46600	0.43700	6.22318	0.00000	0.0000	0
09/03/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.49900	0.53100	6.41283	0.00000	0.0000	0
09/03/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.44600	0.41900	6.05381	0.00000	0.0000	0
09/03/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.52900	0.56300	6.42722	0.00000	0.0000	0
09/03/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.48600	0.45700	5.96708	0.00000	0.0000	0
09/03/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.46900	0.50100	6.82303	0.00000	0.0000	0
09/03/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.41000	0.38400	6.34146	0.00000	0.0000	0
09/03/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.59300	0.62800	5.90219	0.00000	0.0000	100
09/03/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.27900	0.25900	7.16846	0.00000	0.0000	0
09/03/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.91200	0.95300	4.49561	0.00000	0.0000	200
09/03/2011	£ / R 2011/12/19			Foreign Exchange Future	11.60860	11.54220	0.57199	0.00000	0.0000	87
09/03/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.58100	0.54900	5.50775	0.00000	0.0000	0
09/03/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.62200	0.65700	5.62701	0.00000	0.0000	0
09/03/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.56100	0.53100	5.34759	0.00000	0.0000	0
09/03/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.65200	0.68900	5.67485	0.00000	0.0000	0
09/03/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.60100	0.56900	5.32446	0.00000	0.0000	0
09/03/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.59200	0.62700	5.91216	0.00000	0.0000	0
09/03/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.40100	0.37700	5.98504	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
09/03/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.99200	1.03500	4.33468	0.00000	0.0000	250
09/03/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08360	0.08310	0.59809	0.08360	0.0836	400
09/03/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00005	0.00003	40.00000	0.00000	0.0000	0
09/03/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00345	0.00393	13.91304	0.00000	0.0000	0
09/03/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01340	0.01390	3.73134	0.00000	0.0000	0
09/03/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00660	0.00610	7.57576	0.00000	0.0000	0
09/03/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08480	0.08430	0.58962	0.00000	0.0000	573
09/03/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00279	0.00251	10.03584	0.00000	0.0000	0
09/03/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00299	0.00321	7.35786	0.00000	0.0000	0
09/03/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00064	0.00056	12.50000	0.00000	0.0000	0
09/03/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01084	0.01126	3.87454	0.00000	0.0000	0
09/03/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.01000	0.00951	4.90000	0.00000	0.0000	0
09/03/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00020	0.00021	5.00000	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14			Foreign Exchange Future	9.60480	9.55850	0.48205	9.58750	9.5790	17,199
09/03/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01200	0.00500	58.33333	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.20700	0.24700	19.32367	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.25300	0.29500	16.60079	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.01900	0.00800	57.89474	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.16400	0.20000	21.95122	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.13000	0.08800	32.30769	0.00000	0.0000	10,429
09/03/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.79500	0.84200	5.91195	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,937
09/03/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.89500	0.94200	5.25140	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,508
09/03/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.49600	0.54200	9.27419	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	100
09/03/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.06300	0.03600	42.85714	0.00000	0.0000	500
09/03/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.05800	0.07800	34.48276	0.00000	0.0000	3,000
09/03/2011	€ / R 2011/03/14	10.00	P	Foreign Exchange Future	0.39700	0.44300	11.58690	0.00000	0.0000	0
09/03/2011	€ / R 2011/03/14	10.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	500
09/03/2011	€ / R 2011/06/13			Foreign Exchange Future	9.72120	9.67490	0.47628	9.70500	9.6864	8,958
09/03/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23500	0.21100	10.21277	0.00000	0.0000	0
09/03/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.31400	0.33600	7.00637	0.00000	0.0000	0
09/03/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.21800	0.19400	11.00917	0.00000	0.0000	0
09/03/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.34700	0.36900	6.34006	0.00000	0.0000	0
09/03/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.25400	0.22800	10.23622	0.00000	0.0000	0
09/03/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.28300	0.30300	7.06714	0.00000	0.0000	0
09/03/2011	€ / R 2011/09/19			Foreign Exchange Future	9.84230	9.79420	0.48871	0.00000	0.0000	3,261
09/03/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.49100	0.45900	6.51731	0.00000	0.0000	0
09/03/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.29900	0.31500	5.35117	0.00000	0.0000	0
09/03/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.46400	0.43300	6.68103	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
09/03/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.32200	0.33900	5.27950	0.00000	0.0000	0
09/03/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.51900	0.48700	6.16570	0.00000	0.0000	0
09/03/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.27700	0.29300	5.77617	0.00000	0.0000	0
09/03/2011	€ / R 2011/12/19			Foreign Exchange Future	9.95750	9.90480	0.52925	0.00000	0.0000	0
09/03/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.56200	0.53000	5.69395	0.00000	0.0000	0
09/03/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.40500	0.42500	4.93827	0.00000	0.0000	0
09/03/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.53700	0.50500	5.95903	0.00000	0.0000	0
09/03/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.43000	0.45000	4.65116	0.00000	0.0000	0
09/03/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.58800	0.55500	5.61224	0.00000	0.0000	0
09/03/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.38100	0.40000	4.98688	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.96290	6.94240	0.29442	6.96250	6.9620	7,349
09/03/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.26300	0.24300	7.60456	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21400	0.19400	9.34579	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.31300	0.29300	6.38978	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.97760	6.95740	0.28950	6.98000	6.9800	10,408
09/03/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.38700	0.36700	5.16796	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.05900	0.06000	1.69492	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.34600	0.32600	5.78035	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.42900	0.40900	4.66200	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.05100	0.05200	1.96078	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.99430	6.97220	0.31597	0.00000	0.0000	6,140
09/03/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.45600	0.44000	3.50877	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11200	0.11800	5.35714	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.41800	0.40200	3.82775	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12400	0.13000	4.83871	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.49600	0.47900	3.42742	0.00000	0.0000	0
09/03/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10200	0.10700	4.90196	0.00000	0.0000	0
09/03/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.89210	7.87430	0.22554	0.00000	0.0000	0
09/03/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.12100	1.11200	0.80285	0.00000	0.0000	0
09/03/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.52900	0.53800	1.70132	0.00000	0.0000	0
09/03/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.09500	1.08600	0.82192	0.00000	0.0000	0
09/03/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.55300	0.56200	1.62749	0.00000	0.0000	0
09/03/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.14800	1.13800	0.87108	0.00000	0.0000	0
09/03/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.50600	0.51400	1.58103	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/03/14			Foreign Exchange Future	7.11370	7.09110	0.31770	0.00000	0.0000	1,641
09/03/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.08200	0.06200	24.39024	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.04900	0.03200	34.69388	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.03500	0.04100	17.14286	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.12300	0.10100	17.88618	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.00900	0.01000	11.11111	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
09/03/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.19560	7.17330	0.30991	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.37100	0.35400	4.58221	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.33400	0.31800	4.79042	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08800	0.09500	7.95455	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.40900	0.39200	4.15648	0.00000	0.0000	0
09/03/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06300	0.06900	9.52381	0.00000	0.0000	0
09/03/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.40630	7.40890	0.03511	0.00000	0.0000	0
09/03/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16400	0.16300	0.60976	0.00000	0.0000	0
09/03/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
09/03/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12200	0.11900	2.45902	0.00000	0.0000	0
09/03/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
09/03/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.21000	0.21100	0.47619	0.00000	0.0000	0
09/03/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
09/03/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.51220	7.51510	0.03860	0.00000	0.0000	0
09/03/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.48400	0.48400	0.00000	0.00000	0.0000	0
09/03/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	0
09/03/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.44600	0.44600	0.00000	0.00000	0.0000	0
09/03/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.08400	0.08100	3.57143	0.00000	0.0000	0
09/03/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.52300	0.52400	0.19120	0.00000	0.0000	0
09/03/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
09/03/2011	RAIN 2011/03/14			Foreign Exchange Future	13,793.43000	13,715.62000	0.56411	0.00000	0.0000	0
09/03/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	193.40000	115.60000	40.22751	0.00000	0.0000	0
09/03/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	193.40000	115.60000	40.22751	0.00000	0.0000	0
09/03/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	193.40000	115.60000	40.22751	0.00000	0.0000	0
09/03/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	RAIN 2011/06/13			Foreign Exchange Future	13,981.79000	13,903.79000	0.55787	0.00000	0.0000	0
09/03/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	481.80000	403.80000	16.18929	0.00000	0.0000	0
09/03/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	481.80000	403.80000	16.18929	0.00000	0.0000	0
09/03/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	481.80000	403.80000	16.18929	0.00000	0.0000	0
09/03/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.05440	1.04800	0.60698	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.00990	0.00540	45.45455	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00550	0.00740	34.54545	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00040	0.00020	50.00000	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04600	0.05220	13.47826	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05460	0.04810	11.90476	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00020	0.00010	50.00000	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.07180	1.06540	0.59713	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04180	0.03800	9.09091	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02000	0.02260	13.00000	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
09/03/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02080	0.01870	10.09615	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04900	0.05330	8.77551	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07750	0.07220	6.83871	0.00000	0.0000	0
09/03/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00570	0.00680	19.29825	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>396,284</b>
<b>Option Open Interest</b>										<b>206,825</b>
<b>Total</b>										<b>603,109</b>