



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 11/04/2011

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
11/04/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.70770	6.70080	0.10287	6.72590	6.7066	414,049
11/04/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.75600	0.76100	0.66138	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	800
11/04/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.80400	0.80900	0.62189	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	7,200
11/04/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.70800	0.71300	0.70621	0.00000	0.0000	1,000
11/04/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.15300	0.14500	5.22876	0.00000	0.0000	650
11/04/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14500	0.14400	0.68966	0.00000	0.0000	300
11/04/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.52300	0.52700	0.76482	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	1,690
11/04/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.39300	0.39600	0.76336	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	6,000
11/04/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.29500	1.30100	0.46332	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	500
11/04/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.09700	1.10300	0.54695	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	1,000
11/04/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.56900	0.57300	0.70299	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	1,000
11/04/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	250
11/04/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.61500	0.61900	0.65041	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.43500	0.43900	0.91954	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	100
11/04/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.35200	0.35400	0.56818	0.00000	0.0000	3,000
11/04/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	19,330
11/04/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.66100	0.66600	0.75643	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	5,500
11/04/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.31200	0.31400	0.64103	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	100
11/04/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.18100	0.17300	4.41989	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.12300	0.12200	0.81301	0.00000	0.0000	7,200
11/04/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.09700	0.09100	6.18557	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.23900	0.24000	0.41841	0.00000	0.0000	2,400
11/04/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.27500	0.27600	0.36364	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
11/04/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	2,650
11/04/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.28000	0.27200	2.85714	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.07200	0.07100	1.38889	0.00000	0.0000	100
11/04/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.20500	0.20600	0.48780	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.11300	0.10700	5.30973	0.00000	0.0000	100
11/04/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.17400	0.17400	0.00000	0.00000	0.0000	0
11/04/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.13200	0.12500	5.30303	0.00000	0.0000	175
11/04/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.80630	6.79990	0.09403	6.82000	6.8090	115,460
11/04/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.29500	1.29700	0.15444	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.34200	1.34500	0.22355	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	3,000
11/04/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.24800	1.25000	0.16026	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.06100	1.06300	0.18850	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	2,800
11/04/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.11200	0.10600	5.35714	0.00000	0.0000	5,000
11/04/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.70600	0.70600	0.00000	0.00000	0.0000	2,800
11/04/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.26800	0.25800	3.73134	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.26200	0.25800	1.52672	0.00000	0.0000	10,000
11/04/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.23100	0.22100	4.32900	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.32500	0.32100	1.23077	0.00000	0.0000	10,000
11/04/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.74900	0.74900	0.00000	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.10500	0.09900	5.71429	0.00000	0.0000	10,000
11/04/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.88000	0.88100	0.11364	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.08600	0.08100	5.81395	0.00000	0.0000	200
11/04/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32000	0.31000	3.12500	0.00000	0.0000	0
11/04/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21400	0.21000	1.86916	0.00000	0.0000	5,000
11/04/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.90210	6.89660	0.07969	6.91900	6.9095	8,694
11/04/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.20600	0.20000	2.91262	0.00000	0.0000	0
11/04/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.65400	0.65300	0.15291	0.00000	0.0000	0
11/04/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.19500	0.18900	3.07692	0.00000	0.0000	0
11/04/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.69300	0.69200	0.14430	0.00000	0.0000	0
11/04/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.21700	0.21100	2.76498	0.00000	0.0000	0
11/04/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.61500	0.61400	0.16260	0.00000	0.0000	0
11/04/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.00260	6.99790	0.06712	0.00000	0.0000	638
11/04/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.39800	0.39200	1.50754	0.00000	0.0000	0
11/04/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.43100	0.43000	0.23202	0.00000	0.0000	0
11/04/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.38000	0.37400	1.57895	0.00000	0.0000	0
11/04/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.46300	0.46200	0.21598	0.00000	0.0000	0
11/04/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.41800	0.41200	1.43541	0.00000	0.0000	0
11/04/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.40100	0.40000	0.24938	0.00000	0.0000	0
11/04/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.41200	0.40600	1.45631	0.00000	0.0000	0
11/04/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.40900	0.40800	0.24450	0.00000	0.0000	1,000
11/04/2011	\$ / R 2015/12/14			Foreign Exchange Future	8.97370	8.96760	0.06798	0.00000	0.0000	0

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11/04/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.33500	1.32400	0.82397	0.00000	0.0000	0
11/04/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.56100	1.55600	0.32031	0.00000	0.0000	0
11/04/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.31900	1.30800	0.83397	0.00000	0.0000	0
11/04/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.59500	1.59000	0.31348	0.00000	0.0000	0
11/04/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.35100	1.34000	0.81421	0.00000	0.0000	0
11/04/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.52700	1.52200	0.32744	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.70770	6.70080	0.10287	0.00000	0.0000	280
11/04/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.05103	0.04690	8.09328	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.39333	0.39610	0.70424	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.04335	0.03964	8.55825	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.43565	0.43884	0.73224	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.06001	0.05545	7.59873	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.35231	0.35465	0.66419	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01918	0.01710	10.84463	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.66148	0.66630	0.72867	0.00000	0.0000	60
11/04/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.80630	6.79990	0.09403	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.17162	0.16301	5.01690	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.46532	0.46311	0.47494	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.15960	0.15130	5.20050	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.50330	0.50140	0.37751	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.18468	0.17575	4.83539	0.00000	0.0000	0
11/04/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.42838	0.42585	0.59060	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13			Foreign Exchange Future	10.98270	10.99000	0.06647	10.94500	10.9450	26,959
11/04/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.03900	0.03700	5.12821	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.90600	0.89700	0.99338	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.95200	0.94300	0.94538	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.86000	0.85100	1.04651	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.36700	0.36700	0.00000	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.13400	0.12700	5.22388	0.00000	0.0000	10
11/04/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.55700	0.54700	1.79533	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.09000	0.08700	3.33333	0.00000	0.0000	10
11/04/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.07300	0.07000	4.10959	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.64000	0.63000	1.56250	0.00000	0.0000	100
11/04/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
11/04/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.99800	0.99000	0.80160	0.00000	0.0000	100
11/04/2011	£ / R 2011/09/19			Foreign Exchange Future	11.12470	11.13350	0.07910	11.08200	11.0710	30,055
11/04/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.28300	0.28000	1.06007	0.00000	0.0000	0
11/04/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.65800	0.64700	1.67173	0.00000	0.0000	0
11/04/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.26900	0.26600	1.11524	0.00000	0.0000	0
11/04/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.69400	0.68300	1.58501	0.00000	0.0000	0
11/04/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.29800	0.29500	1.00671	0.00000	0.0000	0
11/04/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.62300	0.61200	1.76565	0.00000	0.0000	0
11/04/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.24300	0.24000	1.23457	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
11/04/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.76800	0.75700	1.43229	0.00000	0.0000	100
11/04/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.15400	0.15100	1.94805	0.00000	0.0000	0
11/04/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.12900	1.11800	0.97431	0.00000	0.0000	200
11/04/2011	£ / R 2011/12/19			Foreign Exchange Future	11.25800	11.26940	0.10126	11.21300	11.1970	993
11/04/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.39800	0.39800	0.00000	0.00000	0.0000	0
11/04/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.79000	0.77900	1.39241	0.00000	0.0000	0
11/04/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.38300	0.38300	0.00000	0.00000	0.0000	0
11/04/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.82500	0.81400	1.33333	0.00000	0.0000	0
11/04/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.41300	0.41400	0.24213	0.00000	0.0000	0
11/04/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.75500	0.74500	1.32450	0.00000	0.0000	0
11/04/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.26200	0.26100	0.38168	0.00000	0.0000	0
11/04/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.20400	1.19200	0.99668	0.00000	0.0000	250
11/04/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.07890	0.07910	0.25349	0.00000	0.0000	657
11/04/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00063	0.00063	0.00000	0.00000	0.0000	0
11/04/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00673	0.00653	2.97177	0.00000	0.0000	0
11/04/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
11/04/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01616	0.01596	1.23762	0.00000	0.0000	0
11/04/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00457	0.00470	2.84464	0.00000	0.0000	0
11/04/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00067	0.00060	10.44776	0.00000	0.0000	0
11/04/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08010	0.08030	0.24969	0.00000	0.0000	16,271
11/04/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00374	0.00379	1.33690	0.00000	0.0000	0
11/04/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00364	0.00349	4.12088	0.00000	0.0000	0
11/04/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00132	0.00132	0.00000	0.00000	0.0000	0
11/04/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.01122	0.01102	1.78253	0.00000	0.0000	0
11/04/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01039	0.01056	1.63619	0.00000	0.0000	0
11/04/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00029	0.00026	10.34483	0.00000	0.0000	0
11/04/2011	€ / R 2011/06/13			Foreign Exchange Future	9.66730	9.66940	0.02172	9.69300	9.6855	15,807
11/04/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.14400	0.13700	4.86111	0.00000	0.0000	0
11/04/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.27700	0.26800	3.24910	0.00000	0.0000	0
11/04/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.12800	0.12100	5.46875	0.00000	0.0000	0
11/04/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.31100	0.30200	2.89389	0.00000	0.0000	0
11/04/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.16200	0.15400	4.93827	0.00000	0.0000	0
11/04/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.24500	0.23500	4.08163	0.00000	0.0000	0
11/04/2011	€ / R 2011/09/19			Foreign Exchange Future	9.78050	9.78340	0.02965	9.79950	9.6929	51,067
11/04/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.41200	0.40900	0.72816	0.00000	0.0000	0
11/04/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.28200	0.27600	2.12766	0.00000	0.0000	0
11/04/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.38600	0.38300	0.77720	0.00000	0.0000	0
11/04/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.30600	0.30000	1.96078	0.00000	0.0000	0
11/04/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.44000	0.43700	0.68182	0.00000	0.0000	0
11/04/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.26000	0.25400	2.30769	0.00000	0.0000	0
11/04/2011	€ / R 2011/12/19			Foreign Exchange Future	9.88570	9.88930	0.03642	9.90400	9.8131	2,000
11/04/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.48700	0.48600	0.20534	0.00000	0.0000	0
11/04/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.40100	0.39700	0.99751	0.00000	0.0000	0
11/04/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.46300	0.46100	0.43197	0.00000	0.0000	0
11/04/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.42700	0.42200	1.17096	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
11/04/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.51300	0.51200	0.19493	0.00000	0.0000	0
11/04/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.37700	0.37300	1.06101	0.00000	0.0000	0
11/04/2011	AUS / R 2011/06/13			Foreign Exchange Future	7.01120	7.01230	0.01569	0.00000	0.0000	13,468
11/04/2011	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.38300	0.38200	0.26110	0.00000	0.0000	0
11/04/2011	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
11/04/2011	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.33900	0.33800	0.29499	0.00000	0.0000	0
11/04/2011	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
11/04/2011	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.42700	0.42700	0.00000	0.00000	0.0000	0
11/04/2011	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
11/04/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.02590	7.02810	0.03131	0.00000	0.0000	8,820
11/04/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.44700	0.44700	0.00000	0.00000	0.0000	0
11/04/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
11/04/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.40900	0.40900	0.00000	0.00000	0.0000	0
11/04/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	0
11/04/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.48700	0.48700	0.00000	0.00000	0.0000	0
11/04/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
11/04/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.04190	7.04560	0.05254	0.00000	0.0000	0
11/04/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.49400	0.49600	0.40486	0.00000	0.0000	0
11/04/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.10200	0.10000	1.96078	0.00000	0.0000	0
11/04/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.45900	0.46000	0.21786	0.00000	0.0000	0
11/04/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.11700	0.11400	2.56410	0.00000	0.0000	0
11/04/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.53100	0.53200	0.18832	0.00000	0.0000	0
11/04/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.08900	0.08600	3.37079	0.00000	0.0000	0
11/04/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.03690	8.04320	0.07839	0.00000	0.0000	0
11/04/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.29200	1.29300	0.07740	0.00000	0.0000	0
11/04/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.55500	0.55000	0.90090	0.00000	0.0000	0
11/04/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.26300	1.26400	0.07918	0.00000	0.0000	0
11/04/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.57600	0.57100	0.86806	0.00000	0.0000	0
11/04/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.32200	1.32200	0.00000	0.00000	0.0000	0
11/04/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.53500	0.52900	1.12150	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.00430	7.00960	0.07567	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.18800	0.18600	1.06383	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.08400	0.07600	9.52381	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.15500	0.15300	1.29032	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.10100	0.09300	7.92079	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.22300	0.22200	0.44843	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.08770	7.09420	0.09171	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.15000	0.14700	2.00000	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.31200	0.30300	2.88462	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.13500	0.13200	2.22222	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.34700	0.33800	2.59366	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.16700	0.16400	1.79641	0.00000	0.0000	0
11/04/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.27900	0.27000	3.22581	0.00000	0.0000	0
11/04/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.36350	7.37620	0.17247	0.00000	0.0000	900

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
11/04/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.34700	0.35400	2.01729	0.00000	0.0000	0
11/04/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.08400	0.07800	7.14286	0.00000	0.0000	0
11/04/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.31100	0.31600	1.60772	0.00000	0.0000	0
11/04/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.09800	0.09000	8.16327	0.00000	0.0000	0
11/04/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.38600	0.39200	1.55440	0.00000	0.0000	0
11/04/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	0
11/04/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.47470	7.48760	0.17258	0.00000	0.0000	0
11/04/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.23500	0.23800	1.27660	0.00000	0.0000	0
11/04/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.41000	0.40000	2.43902	0.00000	0.0000	0
11/04/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.21900	0.22100	0.91324	0.00000	0.0000	0
11/04/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.44400	0.43300	2.47748	0.00000	0.0000	0
11/04/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.25300	0.25600	1.18577	0.00000	0.0000	0
11/04/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.37800	0.36800	2.64550	0.00000	0.0000	0
11/04/2011	RAIN 2011/06/13			Foreign Exchange Future	13,575.96000	13,575.38000	0.00427	0.00000	0.0000	0
11/04/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	76.00000	75.40000	0.78947	0.00000	0.0000	0
11/04/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/04/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	76.00000	75.40000	0.78947	0.00000	0.0000	0
11/04/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
11/04/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	76.00000	75.40000	0.78947	0.00000	0.0000	0
11/04/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.02900	1.02750	0.14577	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01550	0.01430	7.74194	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03650	0.03680	0.82192	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00600	0.00530	11.66667	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07700	0.07780	1.03896	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.03930	0.03770	4.07125	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01030	0.01020	0.97087	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04860	1.04680	0.17166	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02390	0.02250	5.85774	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.07530	0.07570	0.53121	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01470	0.01370	6.80272	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.11610	0.11690	0.68906	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03980	0.03800	4.52261	0.00000	0.0000	0
11/04/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.04120	0.04120	0.00000	0.00000	0.0000	0

**Future Open Interest**

**706,118**

**Option Open Interest**

**111,675**

**Total**

**817,793**