



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 12/01/2011

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
12/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.91550	6.90440	0.16051	6.91450	6.8810	270,377
12/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	29,607
12/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.09100	1.10100	0.91659	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	340
12/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.14000	1.15100	0.96491	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.04200	1.05200	0.95969	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.58700	1.59700	0.63012	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	30,000
12/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.58500	3.59600	0.30683	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
12/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.43700	0.44300	1.37300	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	29,607
12/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.48700	1.49800	0.73974	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
12/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.61300	0.62100	1.30506	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	12,000
12/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.65900	0.66700	1.21396	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	871
12/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.70600	0.71400	1.13314	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	3,071
12/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.39500	0.40100	1.51899	0.00000	0.0000	3,000
12/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	10,500
12/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.28000	0.28400	1.42857	0.00000	0.0000	3,000
12/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.09500	0.08800	7.36842	0.00000	0.0000	3,280
12/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.52300	0.53000	1.33843	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	65
12/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.31700	0.32100	1.26183	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	600
12/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.48000	0.48600	1.25000	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	400
12/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.07000	0.06400	8.57143	0.00000	0.0000	0
12/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.35500	0.36000	1.40845	0.00000	0.0000	2,571
12/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.13100	0.13200	0.76336	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
12/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.19600	0.18600	5.10204	0.00000	0.0000	8,500
12/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	7.00420	6.99370	0.14991	7.01080	6.9850	59,731
12/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.13900	0.13400	3.59712	0.00000	0.0000	0
12/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.58500	0.59000	0.85470	0.00000	0.0000	0
12/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.13000	0.12500	3.84615	0.00000	0.0000	300
12/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.62600	0.63100	0.79872	0.00000	0.0000	0
12/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.14900	0.14400	3.35570	0.00000	0.0000	0
12/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.54500	0.55000	0.91743	0.00000	0.0000	0
12/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.44300	0.43400	2.03160	0.00000	0.0000	0
12/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13900	0.14000	0.71942	0.00000	0.0000	0
12/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.09830	7.08920	0.12820	7.10550	7.0628	11,973
12/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.13200	0.12800	3.03030	0.00000	0.0000	0
12/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.08400	1.08900	0.46125	0.00000	0.0000	0
12/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12700	0.12200	3.93701	0.00000	0.0000	0
12/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.12900	1.13300	0.35430	0.00000	0.0000	0
12/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.13800	0.13400	2.89855	0.00000	0.0000	0
12/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.04000	1.04500	0.48077	0.00000	0.0000	0
12/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.18680	7.17970	0.09879	0.00000	0.0000	16
12/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.36400	0.35700	1.92308	0.00000	0.0000	0
12/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.52700	0.52700	0.00000	0.00000	0.0000	0
12/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.34800	0.34200	1.72414	0.00000	0.0000	0
12/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.56100	0.56200	0.17825	0.00000	0.0000	0
12/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.38000	0.37400	1.57895	0.00000	0.0000	0
12/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.49300	0.49400	0.20284	0.00000	0.0000	0
12/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.18060	9.17040	0.11110	0.00000	0.0000	0
12/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56900	1.55700	0.76482	0.00000	0.0000	0
12/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.58800	1.58700	0.06297	0.00000	0.0000	0
12/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.55300	1.54200	0.70831	0.00000	0.0000	0
12/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62200	1.62200	0.00000	0.00000	0.0000	0
12/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.58600	1.57300	0.81967	0.00000	0.0000	0
12/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.55500	1.55300	0.12862	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.91550	6.90440	0.16051	0.00000	0.0000	125
12/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.12680	0.11840	6.62461	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.21130	0.21400	1.27780	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.10980	0.10203	7.07650	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.24430	0.24763	1.36308	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.14603	0.13700	6.18366	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.18053	0.18260	1.14662	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	7.00420	6.99370	0.14991	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.24867	0.24094	3.10854	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.29447	0.29724	0.94067	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.23085	0.22344	3.20988	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.32665	0.32974	0.94597	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.26793	0.25988	3.00452	0.00000	0.0000	0
12/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.26373	0.26618	0.92898	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
12/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.75170	10.80910	0.53387	10.80000	10.7700	37,409
12/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.07500	1.02100	5.02326	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.12300	1.06800	4.89760	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.02800	0.97500	5.15564	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.75500	0.70400	6.75497	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	870
12/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.80400	1.74800	3.10421	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	870
12/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.26600	1.21100	4.34439	0.00000	0.0000	0
12/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	150
12/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.87790	10.93680	0.54146	10.90000	10.9000	2,059
12/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.13900	0.14600	5.03597	0.00000	0.0000	0
12/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.11100	1.05900	4.68047	0.00000	0.0000	0
12/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.13200	0.13800	4.54545	0.00000	0.0000	0
12/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.15400	1.10100	4.59272	0.00000	0.0000	0
12/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.14600	0.15400	5.47945	0.00000	0.0000	0
12/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.06800	1.01700	4.77528	0.00000	0.0000	0
12/01/2011	£ / R 2011/09/19			Foreign Exchange Future	11.00650	11.06730	0.55240	0.00000	0.0000	2,426
12/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.34900	0.36800	5.44413	0.00000	0.0000	0
12/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.84300	0.80100	4.98221	0.00000	0.0000	0
12/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.33600	0.35400	5.35714	0.00000	0.0000	0
12/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.88000	0.83700	4.88636	0.00000	0.0000	0
12/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.36300	0.38300	5.50964	0.00000	0.0000	0
12/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.80700	0.76600	5.08055	0.00000	0.0000	0
12/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.12320	11.18730	0.57627	0.00000	0.0000	0
12/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.44600	0.46500	4.26009	0.00000	0.0000	0
12/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.97300	0.92800	4.62487	0.00000	0.0000	0
12/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.43200	0.45100	4.39815	0.00000	0.0000	0
12/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.00900	0.96400	4.45986	0.00000	0.0000	0
12/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.46000	0.48000	4.34783	0.00000	0.0000	0
12/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.93700	0.89300	4.69584	0.00000	0.0000	0
12/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08310	0.08290	0.24067	0.00000	0.0000	751
12/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00123	0.00116	5.69106	0.00000	0.0000	0
12/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00513	0.00526	2.53411	0.00000	0.0000	0
12/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00021	0.00019	9.52381	0.00000	0.0000	0
12/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01411	0.01429	1.27569	0.00000	0.0000	0
12/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00650	0.00632	2.76923	0.00000	0.0000	0
12/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00040	0.00042	5.00000	0.00000	0.0000	0
12/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08430	0.08400	0.35587	0.00000	0.0000	0
12/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00375	0.00360	4.00000	0.00000	0.0000	0
12/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00445	0.00460	3.37079	0.00000	0.0000	0
12/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00139	0.00132	5.03597	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
12/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01209	0.01232	1.90240	0.00000	0.0000	0
12/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00990	0.00963	2.72727	0.00000	0.0000	0
12/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00060	0.00063	5.00000	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14			Foreign Exchange Future	8.93360	9.00010	0.74438	8.98500	8.9650	19,387
12/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.88400	0.82000	7.23982	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.93100	0.86700	6.87433	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.83600	0.77200	7.65550	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.60500	0.54500	9.91736	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	10,429
12/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.47000	1.40400	4.48980	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	14,937
12/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.56900	1.50300	4.20650	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	4,508
12/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.17400	1.10900	5.53663	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	100
12/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
12/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.69600	0.63400	8.90805	0.00000	0.0000	3,000
12/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.04260	9.10980	0.74315	0.00000	0.0000	5,855
12/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.11300	0.12100	7.07965	0.00000	0.0000	0
12/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.87000	0.81100	6.78161	0.00000	0.0000	0
12/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.10600	0.11400	7.54717	0.00000	0.0000	0
12/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.91300	0.85400	6.46221	0.00000	0.0000	0
12/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.12000	0.12900	7.50000	0.00000	0.0000	0
12/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.82700	0.76900	7.01330	0.00000	0.0000	0
12/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.15780	9.22650	0.75018	0.00000	0.0000	2,364
12/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.24200	0.26000	7.43802	0.00000	0.0000	0
12/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.73400	0.68400	6.81199	0.00000	0.0000	0
12/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.23000	0.24800	7.82609	0.00000	0.0000	0
12/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.77200	0.72200	6.47668	0.00000	0.0000	0
12/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.25300	0.27300	7.90514	0.00000	0.0000	0
12/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.69500	0.64700	6.90647	0.00000	0.0000	0
12/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.26610	9.33670	0.76192	0.00000	0.0000	0
12/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.31600	0.33200	5.06329	0.00000	0.0000	0
12/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.85000	0.79500	6.47059	0.00000	0.0000	0
12/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.30400	0.31900	4.93421	0.00000	0.0000	0
12/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.88800	0.83200	6.30631	0.00000	0.0000	0
12/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.32800	0.34500	5.18293	0.00000	0.0000	0
12/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.81200	0.75800	6.65025	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/03/14			Foreign Exchange Future	6.75930	6.79370	0.50893	6.77100	6.7710	7,763
12/01/2011	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.14500	0.17000	17.24138	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.08600	0.07600	11.62791	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.11300	0.13600	20.35398	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
12/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10400	0.09200	11.53846	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.18000	0.20700	15.00000	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.07100	0.06300	11.26761	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.76780	6.80270	0.51568	6.76900	6.7690	865
12/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.25500	0.28200	10.58824	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13700	0.12900	5.83942	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.22200	0.24700	11.26126	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15400	0.14400	6.49351	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.29000	0.31800	9.65517	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12200	0.11500	5.73770	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.77500	6.80970	0.51218	0.00000	0.0000	5,790
12/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.31300	0.33900	8.30671	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.18800	0.17900	4.78723	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.28000	0.30600	9.28571	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20500	0.19600	4.39024	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.34700	0.37400	7.78098	0.00000	0.0000	0
12/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17200	0.16400	4.65116	0.00000	0.0000	0
12/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.57800	7.61490	0.48694	0.00000	0.0000	0
12/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.97900	0.99800	1.94076	0.00000	0.0000	0
12/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.70100	0.68300	2.56776	0.00000	0.0000	0
12/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.95700	0.97600	1.98537	0.00000	0.0000	0
12/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.72900	0.71100	2.46914	0.00000	0.0000	0
12/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.00100	1.02000	1.89810	0.00000	0.0000	0
12/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.67300	0.65500	2.67459	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.96000	6.99550	0.51006	0.00000	0.0000	1,791
12/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.08700	0.09700	11.49425	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.17700	0.15200	14.12429	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.07200	0.08000	11.11111	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.21200	0.18500	12.73585	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.10500	0.11700	11.42857	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.14500	0.12200	15.86207	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.03220	7.06890	0.52189	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.27500	0.29500	7.27273	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.14300	0.12600	11.88811	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.24500	0.26300	7.34694	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.16300	0.14400	11.65644	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.30700	0.32900	7.16612	0.00000	0.0000	0
12/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.12500	0.11000	12.00000	0.00000	0.0000	0
12/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.09110	7.11170	0.29050	0.00000	0.0000	190
12/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.10900	0.11500	5.50459	0.00000	0.0000	0
12/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.26800	0.25300	5.59701	0.00000	0.0000	0
12/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.09500	0.10000	5.26316	0.00000	0.0000	0
12/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.30400	0.28800	5.26316	0.00000	0.0000	0
12/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.12500	0.13200	5.60000	0.00000	0.0000	0
12/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.23400	0.22000	5.98291	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
12/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.19000	7.21110	0.29346	0.00000	0.0000	0
12/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.32000	0.33100	3.43750	0.00000	0.0000	0
12/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.23000	0.22000	4.34783	0.00000	0.0000	0
12/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.29500	0.30400	3.05085	0.00000	0.0000	0
12/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.25500	0.24300	4.70588	0.00000	0.0000	0
12/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.34700	0.35800	3.17003	0.00000	0.0000	0
12/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.20700	0.19700	4.83092	0.00000	0.0000	0
12/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,304.88000	13,345.29000	0.30372	0.00000	0.0000	0
12/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.10000	0.40000	300.00000	0.00000	0.0000	0
12/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	295.20000	255.10000	13.58401	0.00000	0.0000	0
12/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.10000	0.40000	300.00000	0.00000	0.0000	0
12/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	295.20000	255.10000	13.58401	0.00000	0.0000	0
12/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.10000	0.40000	300.00000	0.00000	0.0000	0
12/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	295.20000	255.10000	13.58401	0.00000	0.0000	0
12/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,479.41000	13,518.57000	0.29052	0.00000	0.0000	0
12/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	18.60000	100.00000	0.00000	0.0000	0
12/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	20.60000	0.00000	100.00000	0.00000	0.0000	0
12/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	18.60000	100.00000	0.00000	0.0000	0
12/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	20.60000	0.00000	100.00000	0.00000	0.0000	0
12/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	18.60000	100.00000	0.00000	0.0000	0
12/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	20.60000	0.00000	100.00000	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.04430	1.04500	0.06703	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02140	0.02150	0.46729	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02710	0.02650	2.21402	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00870	0.00870	0.00000	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06440	0.06370	1.08696	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05080	0.05120	0.78740	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00650	0.00620	4.61538	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05960	1.06030	0.06606	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.04300	0.04290	0.23256	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03340	0.03260	2.39521	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02490	0.02470	0.80321	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06530	0.06440	1.37825	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.07360	0.07380	0.27174	0.00000	0.0000	0
12/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01400	0.01350	3.57143	0.00000	0.0000	0

Future Open Interest	428,872
Option Open Interest	205,576
Total	634,448