



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 09/05/2011

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
09/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.71010	6.78990	1.18925	6.79720	6.6955	433,755
09/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.74600	0.66700	10.58981	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	800
09/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.79500	0.71600	9.93711	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	7,200
09/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.69700	0.61900	11.19082	0.00000	0.0000	1,000
09/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.12400	0.17000	37.09677	0.00000	0.0000	650
09/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11400	0.08000	29.82456	0.00000	0.0000	300
09/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.50600	0.43100	14.82213	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	1,690
09/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.37000	0.30000	18.91892	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.03000	0.04000	33.33333	0.00000	0.0000	6,000
09/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.29100	1.21100	6.19675	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
09/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	1.09100	1.01200	7.24106	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	1,000
09/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.55300	0.47700	13.74322	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	1,000
09/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	250
09/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.60000	0.52300	12.83333	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.41400	0.34200	17.39130	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.02400	0.03200	33.33333	0.00000	0.0000	100
09/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.32700	0.25900	20.79511	0.00000	0.0000	3,000
09/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.03700	0.04900	32.43243	0.00000	0.0000	22,330
09/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.64900	0.57100	12.01849	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	5,500
09/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.28600	0.22100	22.72727	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.04600	0.06100	32.60870	0.00000	0.0000	100
09/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.15300	0.20400	33.33333	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.09300	0.06400	31.18280	0.00000	0.0000	7,450
09/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.06900	0.09100	31.88406	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.20900	0.15100	27.75120	0.00000	0.0000	2,400
09/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.24600	0.18500	24.79675	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
09/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.05600	0.07500	33.92857	0.00000	0.0000	2,650
09/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.25800	0.32100	24.41860	0.00000	0.0000	3,000
09/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.04800	0.03100	35.41667	0.00000	0.0000	100
09/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.17400	0.12100	30.45977	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.08400	0.11100	32.14286	0.00000	0.0000	100
09/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.14200	0.09900	30.28169	0.00000	0.0000	0
09/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.10200	0.13900	36.27451	0.00000	0.0000	175
09/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.80600	6.88750	1.19747	6.88910	6.7925	119,392
09/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.28300	1.20800	5.84567	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.33000	1.25500	5.63910	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	3,000
09/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.23500	1.16100	5.99190	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.04700	0.97400	6.97230	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.05300	0.06100	15.09434	0.00000	0.0000	2,800
09/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.09300	0.10900	17.20430	0.00000	0.0000	5,000
09/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.68700	0.62200	9.46143	0.00000	0.0000	2,800
09/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.24600	0.29200	18.69919	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.24000	0.20500	14.58333	0.00000	0.0000	10,000
09/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.20800	0.24100	15.86538	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.30200	0.25400	15.89404	0.00000	0.0000	10,000
09/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.73100	0.66400	9.16553	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08700	0.10100	16.09195	0.00000	0.0000	10,000
09/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.86400	0.79400	8.10185	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.07000	0.08100	15.71429	0.00000	0.0000	200
09/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.29800	0.34900	17.11409	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19200	0.16200	15.62500	0.00000	0.0000	5,000
09/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.15000	0.12600	16.00000	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.35600	0.41300	16.01124	0.00000	0.0000	6,060
09/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.44400	0.38700	12.83784	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.15000	0.17400	16.00000	0.00000	0.0000	6,060
09/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.99700	2.91700	2.66934	0.00000	0.0000	0
09/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
09/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.89850	6.98050	1.18866	0.00000	0.0000	16,682
09/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.19100	0.21300	11.51832	0.00000	0.0000	0
09/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.64300	0.58300	9.33126	0.00000	0.0000	0
09/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.18100	0.20100	11.04972	0.00000	0.0000	0
09/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.68300	0.62100	9.07760	0.00000	0.0000	0
09/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20300	0.22600	11.33005	0.00000	0.0000	0
09/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.60500	0.54600	9.75207	0.00000	0.0000	0
09/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.25400	0.22100	12.99213	0.00000	0.0000	0
09/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.40200	0.45100	12.18905	0.00000	0.0000	5,925
09/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.99560	7.07560	1.14358	0.00000	0.0000	1,240
09/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.38000	0.41600	9.47368	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
09/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.42000	0.37600	10.47619	0.00000	0.0000	0
09/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.36200	0.39500	9.11602	0.00000	0.0000	0
09/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.45200	0.40500	10.39823	0.00000	0.0000	0
09/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.40000	0.44000	10.00000	0.00000	0.0000	0
09/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.39000	0.35000	10.25641	0.00000	0.0000	0
09/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.39400	0.43400	10.15228	0.00000	0.0000	0
09/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.39800	0.35800	10.05025	0.00000	0.0000	1,000
09/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.23050	7.31030	1.10366	0.00000	0.0000	0
09/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.54800	0.58800	7.29927	0.00000	0.0000	0
09/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.51800	0.47800	7.72201	0.00000	0.0000	0
09/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.52700	0.56600	7.40038	0.00000	0.0000	0
09/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.54700	0.50600	7.49543	0.00000	0.0000	0
09/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.57000	0.61100	7.19298	0.00000	0.0000	13,000
09/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.49000	0.45100	7.95918	0.00000	0.0000	0
09/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.00400	9.08490	0.89849	0.00000	0.0000	0
09/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.35600	1.39000	2.50737	0.00000	0.0000	0
09/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55200	1.50500	3.02835	0.00000	0.0000	0
09/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.34000	1.37400	2.53731	0.00000	0.0000	0
09/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.58600	1.53900	2.96343	0.00000	0.0000	0
09/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.37100	1.40600	2.55288	0.00000	0.0000	0
09/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.51700	1.47100	3.03230	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.71010	6.78990	1.18925	6.69180	6.6918	287
09/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.03021	0.03972	31.47964	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.37011	0.29982	18.99165	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.02445	0.03202	30.96115	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.41435	0.34212	17.43212	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.03728	0.04918	31.92060	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.32718	0.25928	20.75310	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.00852	0.01080	26.76056	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.64842	0.57090	11.95521	0.00000	0.0000	60
09/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.80600	6.88750	1.19747	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.14999	0.17396	15.98107	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.44399	0.38646	12.95750	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.13832	0.16052	16.04974	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.48232	0.42302	12.29474	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.16275	0.18863	15.90169	0.00000	0.0000	0
09/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.40675	0.35113	13.67425	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.01570	11.06380	0.43665	0.00000	0.0000	27,772
09/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.85500	0.80700	5.61404	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.90200	0.85400	5.32151	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.80800	0.76000	5.94059	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.35500	0.38600	8.73239	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
09/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.08900	0.07200	19.10112	0.00000	0.0000	10
09/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.49600	0.45100	9.07258	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	10
09/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.58100	0.53500	7.91738	0.00000	0.0000	100
09/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
09/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.95000	0.90200	5.05263	0.00000	0.0000	100
09/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.15710	11.20730	0.44994	0.00000	0.0000	29,935
09/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.26600	0.27900	4.88722	0.00000	0.0000	0
09/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.60900	0.57200	6.07553	0.00000	0.0000	0
09/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.25200	0.26400	4.76190	0.00000	0.0000	0
09/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.64500	0.60700	5.89147	0.00000	0.0000	0
09/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.28200	0.29500	4.60993	0.00000	0.0000	0
09/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.57500	0.53800	6.43478	0.00000	0.0000	0
09/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.22600	0.23600	4.42478	0.00000	0.0000	3,455
09/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.71900	0.67900	5.56328	0.00000	0.0000	100
09/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.13700	0.14300	4.37956	0.00000	0.0000	0
09/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.08000	1.03600	4.07407	0.00000	0.0000	200
09/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.31200	0.28800	7.69231	0.00000	0.0000	0
09/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.46900	0.49500	5.54371	0.00000	0.0000	3,455
09/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.29080	11.34090	0.44372	0.00000	0.0000	993
09/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.38400	0.39800	3.64583	0.00000	0.0000	0
09/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.74300	0.70700	4.84522	0.00000	0.0000	0
09/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.36900	0.38300	3.79404	0.00000	0.0000	0
09/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.77800	0.74200	4.62725	0.00000	0.0000	0
09/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.40000	0.41500	3.75000	0.00000	0.0000	0
09/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.70900	0.67400	4.93653	0.00000	0.0000	0
09/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.24800	0.25700	3.62903	0.00000	0.0000	0
09/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.15700	1.11600	3.54365	0.00000	0.0000	250
09/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08320	0.08420	1.20192	0.00000	0.0000	647
09/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00118	0.00147	24.57627	0.00000	0.0000	0
09/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00298	0.00227	23.82550	0.00000	0.0000	0
09/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00007	0.00008	14.28571	0.00000	0.0000	0
09/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01187	0.01088	8.34035	0.00000	0.0000	0
09/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00827	0.00923	11.60822	0.00000	0.0000	0
09/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00007	0.00003	57.14286	0.00000	0.0000	0
09/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08450	0.08540	1.06509	0.00000	0.0000	16,271
09/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00596	0.00657	10.23490	0.00000	0.0000	0
09/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00146	0.00117	19.86301	0.00000	0.0000	0
09/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00197	0.00217	10.15228	0.00000	0.0000	0
09/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00747	0.00677	9.37082	0.00000	0.0000	0
09/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01457	0.01546	6.10844	0.00000	0.0000	0
09/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00007	0.00006	14.28571	0.00000	0.0000	0
09/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.72640	9.68210	0.45546	9.66300	9.6610	17,454
09/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.12000	0.10000	16.66667	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
09/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.19400	0.21800	12.37113	0.00000	0.0000	0
09/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.10300	0.08500	17.47573	0.00000	0.0000	0
09/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.22700	0.25300	11.45374	0.00000	0.0000	0
09/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.13900	0.11800	15.10791	0.00000	0.0000	0
09/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.16300	0.18600	14.11043	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.83430	9.79190	0.43114	0.00000	0.0000	51,317
09/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.41600	0.38900	6.49038	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.23200	0.24700	6.46552	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.38800	0.36200	6.70103	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.25400	0.27000	6.29921	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.44600	0.41800	6.27803	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.21200	0.22600	6.60377	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.30100	0.32000	6.31229	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.33500	0.31200	6.86567	0.00000	0.0000	3,590
09/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.72100	0.75200	4.29958	0.00000	0.0000	0
09/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.15500	0.14400	7.09677	0.00000	0.0000	3,590
09/05/2011	€ / R 2011/12/19			Foreign Exchange Future	9.93390	9.89140	0.42783	0.00000	0.0000	2,000
09/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.49400	0.46700	5.46559	0.00000	0.0000	0
09/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.36000	0.37600	4.44444	0.00000	0.0000	0
09/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.46900	0.44300	5.54371	0.00000	0.0000	0
09/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.38500	0.40200	4.41558	0.00000	0.0000	0
09/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.52100	0.49300	5.37428	0.00000	0.0000	0
09/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.33700	0.35200	4.45104	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.19910	7.25770	0.81399	0.00000	0.0000	12,738
09/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.55100	0.60900	10.52632	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.50200	0.55900	11.35458	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.60000	0.65800	9.66667	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.20830	7.26710	0.81573	0.00000	0.0000	8,920
09/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.59000	0.64200	8.81356	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.54600	0.59700	9.34066	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.03800	0.03000	21.05263	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.63400	0.68700	8.35962	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.21690	7.27650	0.82584	0.00000	0.0000	200
09/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.63700	0.68500	7.53532	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.07000	0.05900	15.71429	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.59800	0.64500	7.85953	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.08100	0.06900	14.81481	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.67700	0.72700	7.38552	0.00000	0.0000	0
09/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
09/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.13860	8.17600	0.45954	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
09/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.32700	1.35400	2.03466	0.00000	0.0000	0
09/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.48800	0.47800	2.04918	0.00000	0.0000	0
09/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.30000	1.32600	2.00000	0.00000	0.0000	0
09/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.51100	0.50000	2.15264	0.00000	0.0000	0
09/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.35500	1.38200	1.99262	0.00000	0.0000	0
09/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.46600	0.45600	2.14592	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.97930	7.01050	0.44704	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.14200	0.16400	15.49296	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.06300	0.05400	14.28571	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.11000	0.13000	18.18182	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.08100	0.07000	13.58025	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.17800	0.20200	13.48315	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.04900	0.04200	14.28571	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.06080	7.09230	0.44613	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.12900	0.13800	6.97674	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.31800	0.29600	6.91824	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.11500	0.12300	6.95652	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.35400	0.33100	6.49718	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.14500	0.15500	6.89655	0.00000	0.0000	0
09/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.28400	0.26300	7.39437	0.00000	0.0000	0
09/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.67750	7.74690	0.90394	0.00000	0.0000	900
09/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.59000	0.65500	11.01695	0.00000	0.0000	0
09/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
09/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.54300	0.60700	11.78637	0.00000	0.0000	0
09/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
09/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.63700	0.70300	10.36107	0.00000	0.0000	0
09/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
09/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.79050	7.86200	0.91778	0.00000	0.0000	50
09/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.35500	0.39500	11.26761	0.00000	0.0000	0
09/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.21500	0.18300	14.88372	0.00000	0.0000	0
09/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.32800	0.36600	11.58537	0.00000	0.0000	0
09/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.23800	0.20400	14.28571	0.00000	0.0000	0
09/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.38300	0.42500	10.96606	0.00000	0.0000	0
09/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.19300	0.16300	15.54404	0.00000	0.0000	0
09/05/2011	RAIN 2011/06/13			Foreign Exchange Future	13,718.54000	13,776.71000	0.42402	0.00000	0.0000	0
09/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	218.50000	276.70000	26.63616	0.00000	0.0000	0
09/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	218.50000	276.70000	26.63616	0.00000	0.0000	0
09/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	218.60000	276.70000	26.57823	0.00000	0.0000	0
09/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.03470	1.04670	1.15976	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.01180	0.01550	31.35593	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.02710	0.01880	30.62731	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00300	0.00400	33.33333	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
09/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.06830	0.05730	16.10542	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.03910	0.04870	24.55243	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00440	0.00200	54.54545	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05390	1.06590	1.13863	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02200	0.02550	15.90909	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06810	0.05960	12.48164	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01280	0.01490	16.40625	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10890	0.09900	9.09091	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03870	0.04460	15.24548	0.00000	0.0000	0
09/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.03480	0.02870	17.52874	0.00000	0.0000	0

Future Open Interest

740,553

Option Open Interest

163,060

Total

903,613