



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 12/05/2011

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
12/05/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.85700	6.96960	1.64212	6.99000	6.9233	399,475
12/05/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.01000	0.01700	70.00000	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.60300	0.49700	17.57877	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	800
12/05/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.65100	0.54300	16.58986	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.01200	0.02100	75.00000	0.00000	0.0000	7,200
12/05/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.55500	0.45100	18.73874	0.00000	0.0000	1,000
12/05/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.21600	0.30500	41.20370	0.00000	0.0000	650
12/05/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.05900	0.03500	40.67797	0.00000	0.0000	300
12/05/2011	\$ / R 2011/06/13	7.20	P	Foreign Exchange Future	0.37200	0.27800	25.26882	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.20	C	Foreign Exchange Future	0.02900	0.04800	65.51724	0.00000	0.0000	1,690
12/05/2011	\$ / R 2011/06/13	7.05	P	Foreign Exchange Future	0.24700	0.16700	32.38866	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.05	C	Foreign Exchange Future	0.05400	0.08700	61.11111	0.00000	0.0000	6,000
12/05/2011	\$ / R 2011/06/13	8.00	P	Foreign Exchange Future	1.14400	1.03200	9.79021	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	8.00	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	500
12/05/2011	\$ / R 2011/06/13	7.80	P	Foreign Exchange Future	0.94500	0.83400	11.74603	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.80	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	1,000
12/05/2011	\$ / R 2011/06/13	7.25	P	Foreign Exchange Future	0.41600	0.31900	23.31731	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.25	C	Foreign Exchange Future	0.02300	0.03900	69.56522	0.00000	0.0000	1,000
12/05/2011	\$ / R 2011/06/13	7.30	C	Foreign Exchange Future	0.01800	0.03100	72.22222	0.00000	0.0000	250
12/05/2011	\$ / R 2011/06/13	7.30	P	Foreign Exchange Future	0.46100	0.36100	21.69197	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.10	P	Foreign Exchange Future	0.28700	0.20200	29.61672	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.10	C	Foreign Exchange Future	0.04400	0.07200	63.63636	0.00000	0.0000	100
12/05/2011	\$ / R 2011/06/13	7.00	P	Foreign Exchange Future	0.20900	0.13600	34.92823	0.00000	0.0000	3,000
12/05/2011	\$ / R 2011/06/13	7.00	C	Foreign Exchange Future	0.06600	0.10600	60.60606	0.00000	0.0000	25,030
12/05/2011	\$ / R 2011/06/13	7.35	P	Foreign Exchange Future	0.50800	0.40500	20.27559	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	7.35	C	Foreign Exchange Future	0.01500	0.02500	66.66667	0.00000	0.0000	5,500
12/05/2011	\$ / R 2011/06/13	6.95	P	Foreign Exchange Future	0.17400	0.10800	37.93103	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	6.95	C	Foreign Exchange Future	0.08100	0.12800	58.02469	0.00000	0.0000	100
12/05/2011	\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.25400	0.34700	36.61417	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.04700	0.02700	42.55319	0.00000	0.0000	7,450
12/05/2011	\$ / R 2011/06/13	6.85	C	Foreign Exchange Future	0.12000	0.19100	59.16667	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	6.85	P	Foreign Exchange Future	0.11300	0.07100	37.16814	0.00000	0.0000	2,400
12/05/2011	\$ / R 2011/06/13	6.90	P	Foreign Exchange Future	0.14200	0.08800	38.02817	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
12/05/2011	\$ / R 2011/06/13	6.90	C	Foreign Exchange Future	0.09900	0.15800	59.59596	0.00000	0.0000	2,650
12/05/2011	\$ / R 2011/06/13	6.50	C	Foreign Exchange Future	0.37900	0.48200	27.17678	0.00000	0.0000	3,000
12/05/2011	\$ / R 2011/06/13	6.50	P	Foreign Exchange Future	0.02200	0.01200	45.45455	0.00000	0.0000	100
12/05/2011	\$ / R 2011/06/13	6.80	P	Foreign Exchange Future	0.09200	0.05600	39.13043	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	6.80	C	Foreign Exchange Future	0.14900	0.22600	51.67785	0.00000	0.0000	100
12/05/2011	\$ / R 2011/06/13	6.75	P	Foreign Exchange Future	0.07400	0.04500	39.18919	0.00000	0.0000	0
12/05/2011	\$ / R 2011/06/13	6.75	C	Foreign Exchange Future	0.18100	0.26500	46.40884	0.00000	0.0000	175
12/05/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.95500	7.06920	1.64198	7.08720	7.0285	118,713
12/05/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.05100	0.06100	19.60784	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.14600	1.04200	9.07504	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.04800	0.05700	18.75000	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.19300	1.08800	8.80134	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.05400	0.06500	20.37037	0.00000	0.0000	3,000
12/05/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.09900	0.99600	9.37216	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.91500	0.81500	10.92896	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.07000	0.08400	20.00000	0.00000	0.0000	2,800
12/05/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.12400	0.15100	21.77419	0.00000	0.0000	5,000
12/05/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.56900	0.48200	15.28998	0.00000	0.0000	2,800
12/05/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.33300	0.40500	21.62162	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17800	0.13600	23.59551	0.00000	0.0000	10,000
12/05/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.27800	0.34300	23.38129	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.22300	0.17400	21.97309	0.00000	0.0000	10,000
12/05/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.61000	0.52100	14.59016	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.11500	0.14000	21.73913	0.00000	0.0000	10,000
12/05/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.73700	0.64300	12.75441	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.09200	0.11200	21.73913	0.00000	0.0000	200
12/05/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.39500	0.47300	19.74684	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14000	0.10400	25.71429	0.00000	0.0000	5,000
12/05/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10700	0.07800	27.10280	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.46200	0.54700	18.39827	0.00000	0.0000	6,060
12/05/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.34300	0.27200	20.69971	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.19800	0.24100	21.71717	0.00000	0.0000	6,060
12/05/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.85000	2.73700	3.96491	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.00000	0.40700	100.00000	0.00000	0.0000	0
12/05/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.00000	0.17600	100.00000	0.00000	0.0000	500
12/05/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.05060	7.16760	1.65943	7.18600	7.1284	20,262
12/05/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.23800	0.27600	15.96639	0.00000	0.0000	0
12/05/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.53700	0.45800	14.71136	0.00000	0.0000	0
12/05/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.22500	0.26100	16.00000	0.00000	0.0000	0
12/05/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.57400	0.49300	14.11150	0.00000	0.0000	0
12/05/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.25200	0.29200	15.87302	0.00000	0.0000	0
12/05/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.50100	0.42400	15.36926	0.00000	0.0000	0
12/05/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.19800	0.15800	20.20202	0.00000	0.0000	0
12/05/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.49900	0.57600	15.43086	0.00000	0.0000	5,925

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12/05/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.15170	7.27160	1.67652	0.00000	0.0000	1,240
12/05/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.46200	0.53100	14.93506	0.00000	0.0000	0
12/05/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.34600	0.29500	14.73988	0.00000	0.0000	0
12/05/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.43700	0.50400	15.33181	0.00000	0.0000	0
12/05/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.37100	0.31800	14.28571	0.00000	0.0000	0
12/05/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.48700	0.55900	14.78439	0.00000	0.0000	0
12/05/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.32100	0.27300	14.95327	0.00000	0.0000	0
12/05/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.48000	0.55100	14.79167	0.00000	0.0000	0
12/05/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.32800	0.27900	14.93902	0.00000	0.0000	1,000
12/05/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.38710	7.50660	1.61768	0.00000	0.0000	0
12/05/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.63600	0.70200	10.37736	0.00000	0.0000	0
12/05/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.44900	0.39500	12.02673	0.00000	0.0000	0
12/05/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.61300	0.67700	10.44046	0.00000	0.0000	0
12/05/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.47600	0.42000	11.76471	0.00000	0.0000	0
12/05/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.66000	0.72800	10.30303	0.00000	0.0000	13,000
12/05/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.42300	0.37100	12.29314	0.00000	0.0000	0
12/05/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.00000	0.44500	100.00000	0.00000	0.0000	0
12/05/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.00000	0.65200	100.00000	0.00000	0.0000	11,000
12/05/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.15210	9.26590	1.24343	0.00000	0.0000	0
12/05/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45600	1.48600	2.06044	0.00000	0.0000	0
12/05/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50400	1.42000	5.58511	0.00000	0.0000	0
12/05/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.44000	1.47000	2.08333	0.00000	0.0000	0
12/05/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53800	1.45400	5.46164	0.00000	0.0000	0
12/05/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47300	1.50300	2.03666	0.00000	0.0000	0
12/05/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47100	1.38700	5.71040	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.85700	6.96960	1.64212	0.00000	0.0000	287
12/05/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.05398	0.08745	62.00445	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.24698	0.16785	32.03903	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.04374	0.07173	63.99177	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.28674	0.20213	29.50757	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.06641	0.10606	59.70486	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.20941	0.13646	34.83597	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/06/13	7.35	C	Foreign Exchange Future	0.01490	0.02539	70.40268	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/06/13	7.35	P	Foreign Exchange Future	0.50790	0.40579	20.10435	0.00000	0.0000	60
12/05/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.95500	7.06920	1.64198	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.19831	0.24122	21.63784	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.34331	0.27202	20.76549	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.18314	0.22286	21.68833	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.37814	0.30366	19.69641	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.21482	0.26111	21.54827	0.00000	0.0000	0
12/05/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.30982	0.24191	21.91918	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13			Foreign Exchange Future	11.27810	11.33500	0.50452	11.37150	11.3233	29,792
12/05/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.03900	0.04700	20.51282	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.61100	0.56200	8.01964	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.03400	0.04100	20.58824	0.00000	0.0000	0

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12/05/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.65600	0.60600	7.62195	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.04500	0.05300	17.77778	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.56700	0.51800	8.64198	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	10.75	C	Foreign Exchange Future	0.56300	0.61300	8.88099	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	10.75	P	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	10
12/05/2011	£ / R 2011/06/13	11.45	P	Foreign Exchange Future	0.28800	0.25100	12.84722	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	11.45	C	Foreign Exchange Future	0.11600	0.13600	17.24138	0.00000	0.0000	10
12/05/2011	£ / R 2011/06/13	11.55	C	Foreign Exchange Future	0.08900	0.10500	17.97753	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	11.55	P	Foreign Exchange Future	0.36100	0.32000	11.35734	0.00000	0.0000	100
12/05/2011	£ / R 2011/06/13	11.95	C	Foreign Exchange Future	0.02900	0.03500	20.68966	0.00000	0.0000	0
12/05/2011	£ / R 2011/06/13	11.95	P	Foreign Exchange Future	0.70100	0.65000	7.27532	0.00000	0.0000	100
12/05/2011	£ / R 2011/09/19			Foreign Exchange Future	11.42330	11.47970	0.49373	11.50000	11.5000	29,925
12/05/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.36000	0.38600	7.22222	0.00000	0.0000	0
12/05/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.43700	0.40600	7.09382	0.00000	0.0000	200
12/05/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.34100	0.36600	7.33138	0.00000	0.0000	0
12/05/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.46800	0.43600	6.83761	0.00000	0.0000	0
12/05/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.38000	0.40700	7.10526	0.00000	0.0000	0
12/05/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.40700	0.37700	7.37101	0.00000	0.0000	0
12/05/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.30500	0.32800	7.54098	0.00000	0.0000	3,455
12/05/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.53200	0.49800	6.39098	0.00000	0.0000	100
12/05/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.18600	0.20200	8.60215	0.00000	0.0000	0
12/05/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.86300	0.82200	4.75087	0.00000	0.0000	200
12/05/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.20700	0.18800	9.17874	0.00000	0.0000	0
12/05/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.63000	0.66800	6.03175	0.00000	0.0000	3,455
12/05/2011	£ / R 2011/12/19			Foreign Exchange Future	11.56200	11.62180	0.51721	0.00000	0.0000	993
12/05/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.49300	0.52000	5.47667	0.00000	0.0000	0
12/05/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.58100	0.54800	5.67986	0.00000	0.0000	0
12/05/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.47400	0.50100	5.69620	0.00000	0.0000	0
12/05/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.61200	0.57900	5.39216	0.00000	0.0000	0
12/05/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.51300	0.54100	5.45809	0.00000	0.0000	0
12/05/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.55100	0.51900	5.80762	0.00000	0.0000	0
12/05/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.32100	0.34200	6.54206	0.00000	0.0000	0
12/05/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.95900	0.92000	4.06674	0.00000	0.0000	250
12/05/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08450	0.08630	2.13018	0.00000	0.0000	647
12/05/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00159	0.00248	55.97484	0.00000	0.0000	0
12/05/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00209	0.00118	43.54067	0.00000	0.0000	0
12/05/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00009	0.00018	100.00000	0.00000	0.0000	0
12/05/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01059	0.00888	16.14731	0.00000	0.0000	0
12/05/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00952	0.01131	18.80252	0.00000	0.0000	0
12/05/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
12/05/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08580	0.08760	2.09790	0.00000	0.0000	16,271
12/05/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00692	0.00831	20.08671	0.00000	0.0000	0
12/05/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00112	0.00071	36.60714	0.00000	0.0000	0
12/05/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00232	0.00291	25.43103	0.00000	0.0000	0
12/05/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00652	0.00531	18.55828	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
12/05/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01588	0.01766	11.20907	0.00000	0.0000	0
12/05/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00008	0.00006	25.00000	0.00000	0.0000	0
12/05/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/05/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.00000	11.41240	100.00000	0.00000	0.0000	0
12/05/2011	€ / R 2011/06/13			Foreign Exchange Future	9.79890	9.89280	0.95827	9.89150	9.8465	18,993
12/05/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.14900	0.20300	36.24161	0.00000	0.0000	0
12/05/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.15000	0.11000	26.66667	0.00000	0.0000	0
12/05/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.12800	0.17300	35.15625	0.00000	0.0000	0
12/05/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.17900	0.13000	27.37430	0.00000	0.0000	0
12/05/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.17700	0.23500	32.76836	0.00000	0.0000	0
12/05/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.12800	0.09200	28.12500	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19			Foreign Exchange Future	9.90910	10.00260	0.94358	10.00000	10.0000	51,302
12/05/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.46300	0.52300	12.95896	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.20400	0.17000	16.66667	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.43300	0.49100	13.39492	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.22400	0.18800	16.07143	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.49400	0.55600	12.55061	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.18500	0.15300	17.29730	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.26700	0.22800	14.60674	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.37600	0.43100	14.62766	0.00000	0.0000	3,590
12/05/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.66300	0.59300	10.55807	0.00000	0.0000	0
12/05/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.17200	0.19600	13.95349	0.00000	0.0000	3,590
12/05/2011	€ / R 2011/12/19			Foreign Exchange Future	10.01170	10.10890	0.97086	0.00000	0.0000	2,000
12/05/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.53800	0.59700	10.96654	0.00000	0.0000	0
12/05/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.32600	0.28800	11.65644	0.00000	0.0000	0
12/05/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.51100	0.56800	11.15460	0.00000	0.0000	0
12/05/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34900	0.30900	11.46132	0.00000	0.0000	0
12/05/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.56600	0.62600	10.60071	0.00000	0.0000	0
12/05/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.30400	0.26700	12.17105	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	7.35620	7.38260	0.35888	7.36800	7.3610	15,796
12/05/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.70700	0.73300	3.67751	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.65700	0.68300	3.95738	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.75700	0.78300	3.43461	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.36430	7.38410	0.26886	7.33800	7.3380	9,015
12/05/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.72900	0.74700	2.46914	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.68300	0.70000	2.48902	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.77600	0.79400	2.31959	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.37510	7.39910	0.32542	0.00000	0.0000	200
12/05/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.75800	0.78000	2.90237	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
12/05/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.71500	0.73600	2.93706	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.80300	0.82400	2.61519	0.00000	0.0000	0
12/05/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
12/05/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.29610	8.28840	0.09281	0.00000	0.0000	0
12/05/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.43400	1.42900	0.34868	0.00000	0.0000	0
12/05/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43800	0.44100	0.68493	0.00000	0.0000	0
12/05/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.40500	1.40000	0.35587	0.00000	0.0000	0
12/05/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45900	0.46200	0.65359	0.00000	0.0000	0
12/05/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.47200	1.46700	0.33967	0.00000	0.0000	0
12/05/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.42600	0.42900	0.70423	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/06/13			Foreign Exchange Future	7.16240	7.19230	0.41746	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.29200	0.31600	8.21918	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.25100	0.27400	9.16335	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.33500	0.36100	7.76119	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.24530	7.27460	0.40440	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.20400	0.21500	5.39216	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.20900	0.19000	9.09091	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.18300	0.19300	5.46448	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.23800	0.21800	8.40336	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.23100	0.24300	5.19481	0.00000	0.0000	0
12/05/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.18600	0.16800	9.67742	0.00000	0.0000	0
12/05/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.76650	7.86880	1.31720	7.87900	7.8560	1,083
12/05/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.67300	0.77300	14.85884	0.00000	0.0000	0
12/05/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
12/05/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.62500	0.72400	15.84000	0.00000	0.0000	0
12/05/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
12/05/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.72200	0.82200	13.85042	0.00000	0.0000	0
12/05/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
12/05/2011	CHF / R 2011/09/19			Foreign Exchange Future	7.88100	7.98490	1.31836	0.00000	0.0000	50
12/05/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.40500	0.47300	16.79012	0.00000	0.0000	0
12/05/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.17400	0.13800	20.68966	0.00000	0.0000	0
12/05/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.37600	0.44100	17.28723	0.00000	0.0000	0
12/05/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.19500	0.15600	20.00000	0.00000	0.0000	0
12/05/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.43600	0.50600	16.05505	0.00000	0.0000	0
12/05/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.15500	0.12100	21.93548	0.00000	0.0000	0
12/05/2011	RAIN 2011/06/13			Foreign Exchange Future	13,925.25000	14,105.36000	1.29341	0.00000	0.0000	0
12/05/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	425.30000	605.40000	42.34658	0.00000	0.0000	0
12/05/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	0.10000	0.00000	100.00000	0.00000	0.0000	0
12/05/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	425.20000	605.40000	42.38006	0.00000	0.0000	0
12/05/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/05/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	425.30000	605.40000	42.34658	0.00000	0.0000	0
12/05/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.05700	1.07310	1.52318	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.02050	0.03070	49.75610	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.01350	0.00760	43.70370	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.00550	0.00890	61.81818	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.04850	0.03580	26.18557	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.05840	0.07400	26.71233	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.00140	0.00090	35.71429	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07630	1.09270	1.52374	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02900	0.03550	22.41379	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05270	0.04280	18.78558	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01700	0.02090	22.94118	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09070	0.07820	13.78170	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05040	0.06070	20.43651	0.00000	0.0000	0
12/05/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02410	0.01800	25.31120	0.00000	0.0000	0

Future Open Interest

716,044

Option Open Interest

177,460

Total

893,504