



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 30/06/2011

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
30/06/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.92650	6.86110	0.94420	6.89400	6.8300	330,247
30/06/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.14900	1.20900	5.22193	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.19700	1.25800	5.09607	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	3,000
30/06/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.10100	1.16100	5.44959	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.91100	0.96900	6.36663	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	15,000
30/06/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07600	0.06300	17.10526	0.00000	0.0000	5,000
30/06/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.55000	0.60200	9.45455	0.00000	0.0000	2,800
30/06/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.26500	0.22400	15.47170	0.00000	0.0000	980
30/06/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.13900	0.16300	17.26619	0.00000	0.0000	10,000
30/06/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.20900	0.17700	15.31100	0.00000	0.0000	6,000
30/06/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.18300	0.21600	18.03279	0.00000	0.0000	10,000
30/06/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.59300	0.64600	8.93761	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06900	0.05700	17.39130	0.00000	0.0000	10,000
30/06/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.72600	0.78200	7.71350	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05200	0.04300	17.30769	0.00000	0.0000	200
30/06/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32900	0.28200	14.28571	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10300	0.12100	17.47573	0.00000	0.0000	5,980
30/06/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07400	0.08800	18.91892	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40000	0.34900	12.75000	0.00000	0.0000	6,060
30/06/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.31200	0.35500	13.78205	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.13800	0.11600	15.94203	0.00000	0.0000	6,060
30/06/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.87700	2.94100	2.22454	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.46600	0.51600	10.72961	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.09200	0.07700	16.30435	0.00000	0.0000	8,880
30/06/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.38600	0.43300	12.17617	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.11200	0.09400	16.07143	0.00000	0.0000	6,000
30/06/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.06200	0.07400	19.35484	0.00000	0.0000	8,880
30/06/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.43800	0.38500	12.10046	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.29600	0.25200	14.86486	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
30/06/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.12000	0.14100	17.50000	0.00000	0.0000	1,980
30/06/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.16000	0.18600	16.25000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.23600	0.19700	16.52542	0.00000	0.0000	1,980
30/06/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.63600	0.69100	8.64780	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06200	0.05200	16.12903	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.18800	0.15900	15.42553	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.21200	0.24800	16.98113	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.77100	0.82800	7.39300	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.12400	0.10400	16.12903	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.34800	0.39300	12.93103	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.17000	0.14300	15.88235	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.24400	0.28200	15.57377	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.56100	0.50300	10.33868	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.86400	0.92200	6.71296	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.17800	1.11300	5.51783	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.10200	0.08500	16.66667	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.42600	0.47400	11.26761	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.00000	0.04700	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.00000	0.73600	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.00000	1.06300	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00200	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.02140	6.95450	0.95280	6.96110	6.9323	44,438
30/06/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.19400	0.17400	10.30928	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.52300	0.57000	8.98662	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.18200	0.16300	10.43956	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.56100	0.60900	8.55615	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20700	0.18500	10.62802	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.48600	0.53100	9.25926	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.17500	0.19700	12.57143	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.44600	0.40100	10.08969	0.00000	0.0000	6,425
30/06/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.06900	1.12700	5.42563	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09000	0.08100	10.00000	0.00000	0.0000	2,962
30/06/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.28600	0.32200	12.58741	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.30700	0.27600	10.09772	0.00000	0.0000	2,962
30/06/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.45000	0.49400	9.77778	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.22100	0.19800	10.40724	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.90500	0.84400	6.74033	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.03400	0.04000	17.64706	0.00000	0.0000	5,000
30/06/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.64000	0.69000	7.81250	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.16100	0.14400	10.55901	0.00000	0.0000	500
30/06/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.65600	0.60100	8.38415	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
30/06/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.08500	0.09700	14.11765	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.69500	0.63900	8.05755	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.07400	0.08500	14.86486	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.81900	0.75900	7.32601	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.04800	0.05500	14.58333	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.08600	0.07700	10.46512	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.11500	1.17300	5.20179	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.08900	1.02400	5.96878	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.17100	0.15300	10.52632	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.60000	0.64900	8.16667	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.47800	0.43100	9.83264	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.15700	0.17700	12.73885	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.41500	0.37300	10.12048	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.19400	0.21900	12.88660	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.10100	0.09000	10.89109	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.98000	1.03600	5.71429	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.12600	0.11300	10.31746	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.80500	0.85900	6.70807	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.00000	0.34600	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.24200	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.12050	7.05240	0.95639	7.04300	7.0390	13,385
30/06/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.41500	0.37600	9.39759	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33100	0.36000	8.76133	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.39100	0.35600	8.95141	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.35700	0.39000	9.24370	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44000	0.40000	9.09091	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.30600	0.33400	9.15033	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43300	0.39300	9.23788	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.31300	0.34100	8.94569	0.00000	0.0000	1,000
30/06/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.36500	0.33300	8.76712	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.39500	0.43100	9.11392	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.32900	0.30000	8.81459	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.45900	0.49800	8.49673	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.54400	0.49800	8.45588	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.22400	0.24600	9.82143	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.34600	0.31600	8.67052	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.42600	0.46400	8.92019	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.57500	0.52700	8.34783	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.20500	0.22500	9.75610	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.24400	0.22100	9.42623	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.67400	0.71900	6.67656	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.99800	1.05000	5.21042	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.28200	0.25700	8.86525	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
30/06/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.56200	0.60500	7.65125	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.12500	0.11400	8.80000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.30500	1.36200	4.36782	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.00000	0.55800	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00000	0.20600	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00000	0.10900	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.00000	1.40700	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.00000	0.47000	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00000	0.26800	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.00000	0.14600	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.00000	1.09400	100.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.22640	7.15730	0.95622	0.00000	0.0000	2,000
30/06/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.44000	0.40800	7.27273	0.00000	0.0000	0
30/06/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.46400	0.50100	7.97414	0.00000	0.0000	0
30/06/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.42200	0.39100	7.34597	0.00000	0.0000	0
30/06/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.49600	0.53400	7.66129	0.00000	0.0000	0
30/06/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.45900	0.42600	7.18954	0.00000	0.0000	0
30/06/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.43300	0.46900	8.31409	0.00000	0.0000	0
30/06/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.33570	7.26680	0.93924	0.00000	0.0000	0
30/06/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.57900	0.54000	6.73575	0.00000	0.0000	0
30/06/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.44300	0.47300	6.77201	0.00000	0.0000	0
30/06/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.55600	0.51900	6.65468	0.00000	0.0000	0
30/06/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.47000	0.50200	6.80851	0.00000	0.0000	0
30/06/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.60300	0.56300	6.63350	0.00000	0.0000	13,000
30/06/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.41700	0.44600	6.95444	0.00000	0.0000	0
30/06/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.49800	0.53300	7.02811	0.00000	0.0000	0
30/06/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.53400	0.50000	6.36704	0.00000	0.0000	11,000
30/06/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.44170	7.37330	0.91914	0.00000	0.0000	0
30/06/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.49600	0.46700	5.84677	0.00000	0.0000	0
30/06/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.75400	0.79400	5.30504	0.00000	0.0000	0
30/06/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.48000	0.45300	5.62500	0.00000	0.0000	0
30/06/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.78800	0.83000	5.32995	0.00000	0.0000	0
30/06/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.51100	0.48200	5.67515	0.00000	0.0000	0
30/06/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.71900	0.75900	5.56328	0.00000	0.0000	0
30/06/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.97100	1.01600	4.63440	0.00000	0.0000	0
30/06/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.41300	0.38900	5.81114	0.00000	0.0000	300
30/06/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.41520	8.35500	0.71537	0.00000	0.0000	0
30/06/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.08000	1.04900	2.87037	0.00000	0.0000	0
30/06/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.16500	1.19400	2.48927	0.00000	0.0000	0
30/06/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.06300	1.03300	2.82220	0.00000	0.0000	0
30/06/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.19800	1.22800	2.50417	0.00000	0.0000	0
30/06/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.09700	1.06600	2.82589	0.00000	0.0000	0
30/06/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.13200	1.16100	2.56184	0.00000	0.0000	0
30/06/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.85000	0.87500	2.94118	0.00000	0.0000	0
30/06/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.26500	1.23000	2.76680	0.00000	0.0000	200

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
30/06/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.17150	9.11130	0.65638	0.00000	0.0000	0
30/06/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.43800	1.40700	2.15577	0.00000	0.0000	0
30/06/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.46700	1.49600	1.97682	0.00000	0.0000	0
30/06/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.42100	1.39100	2.11119	0.00000	0.0000	0
30/06/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50000	1.53000	2.00000	0.00000	0.0000	0
30/06/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.45500	1.42300	2.19931	0.00000	0.0000	0
30/06/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43400	1.46200	1.95258	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.92650	6.86110	0.94420	6.87370	6.8719	321
30/06/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13793	0.11581	16.03712	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.31143	0.35471	13.89718	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.12448	0.10426	16.24357	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.34798	0.39316	12.98350	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.15292	0.12874	15.81219	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.27642	0.31764	14.91209	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.02140	6.95450	0.95280	0.00000	0.0000	20
30/06/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.30684	0.27592	10.07691	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.28544	0.32142	12.60510	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.28711	0.25793	10.16335	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.31571	0.35343	11.94767	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.33189	0.29523	11.04583	0.00000	0.0000	0
30/06/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.26049	0.29073	11.60889	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19			Foreign Exchange Future	11.08830	10.99550	0.83692	11.04000	10.9570	40,262
30/06/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.14000	0.11400	18.57143	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.55200	0.61900	12.13768	0.00000	0.0000	200
30/06/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.12900	0.10400	19.37984	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.59100	0.65900	11.50592	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.15200	0.12400	18.42105	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.51400	0.57900	12.64591	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.10900	0.08800	19.26606	0.00000	0.0000	8,945
30/06/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.67100	0.74300	10.73025	0.00000	0.0000	100
30/06/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.05100	0.04000	21.56863	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.06300	1.14500	7.71402	0.00000	0.0000	200
30/06/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.23400	0.27000	15.38462	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.32200	0.26500	17.70186	0.00000	0.0000	3,455
30/06/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.66100	0.58300	11.80030	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.07300	0.08800	20.54795	0.00000	0.0000	5,490
30/06/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.34900	0.29100	16.61891	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.21100	0.24600	16.58768	0.00000	0.0000	1,200
30/06/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.34200	0.39600	15.78947	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.23000	0.19100	16.95652	0.00000	0.0000	1,200
30/06/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.40900	0.34600	15.40342	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.17100	0.20100	17.54386	0.00000	0.0000	630
30/06/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.28200	0.33000	17.02128	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.27000	0.22500	16.66667	0.00000	0.0000	630
30/06/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.25000	0.20700	17.20000	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
30/06/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.31200	0.36200	16.02564	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.07100	0.05700	19.71831	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.88300	0.96200	8.94677	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.09200	0.07400	19.56522	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.75400	0.82900	9.94695	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.08400	0.06800	19.04762	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.79600	0.87300	9.67337	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.21200	0.17500	17.45283	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.37400	0.43000	14.97326	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.47500	0.40700	14.31579	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.13700	0.16200	18.24818	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.00000	0.08000	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.00000	0.78500	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.00000	0.06200	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.00000	0.91700	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.00000	0.47300	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.00000	0.12800	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19			Foreign Exchange Future	11.22840	11.13300	0.84963	11.12860	11.0895	9,960
30/06/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.29100	0.25600	12.02749	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.71300	0.77300	8.41515	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.27700	0.24400	11.91336	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74900	0.81100	8.27770	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.30500	0.27000	11.47541	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.67700	0.73700	8.86263	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.17100	0.14900	12.86550	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.14300	1.21600	6.38670	0.00000	0.0000	250
30/06/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.40800	0.36300	11.02941	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.48000	0.53000	10.41667	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.22800	0.20000	12.28070	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.90000	0.96700	7.44444	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.26400	0.23200	12.12121	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.78600	0.84900	8.01527	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.00000	0.80000	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.16700	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.00000	0.66600	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00000	0.23300	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19			Foreign Exchange Future	11.37380	11.27660	0.85460	11.28400	11.2400	2,759
30/06/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.52700	0.48400	8.15939	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.60300	0.65700	8.95522	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.50800	0.46700	8.07087	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.63400	0.69000	8.83281	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.54600	0.50300	7.87546	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.57200	0.62600	9.44056	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.48900	0.44900	8.17996	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.66500	0.72200	8.57143	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
30/06/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.37800	0.34600	8.46561	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.90400	0.96900	7.19027	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.74700	0.68800	7.89826	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.37300	0.41100	10.18767	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.40700	0.37300	8.35381	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.83300	0.89600	7.56303	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.28300	0.25900	8.48057	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.20900	1.28200	6.03805	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.00000	0.52200	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.00000	0.59500	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00000	0.74300	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00000	0.36600	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.00000	0.40200	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.00000	0.82500	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00000	0.63500	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00000	0.45800	100.00000	0.00000	0.0000	0
30/06/2011	£ / R 2012/06/18			Foreign Exchange Future	11.52740	11.42800	0.86229	0.00000	0.0000	0
30/06/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.55100	0.50700	7.98548	0.00000	0.0000	0
30/06/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.87400	0.92900	6.29291	0.00000	0.0000	0
30/06/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.53400	0.49200	7.86517	0.00000	0.0000	0
30/06/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.90700	0.96400	6.28445	0.00000	0.0000	0
30/06/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.56700	0.52300	7.76014	0.00000	0.0000	0
30/06/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.84000	0.89500	6.54762	0.00000	0.0000	0
30/06/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08570	0.08500	0.81680	0.00000	0.0000	12,348
30/06/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00627	0.00570	9.09091	0.00000	0.0000	0
30/06/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00057	0.00070	22.80702	0.00000	0.0000	0
30/06/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00153	0.00134	12.41830	0.00000	0.0000	0
30/06/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00583	0.00634	8.74786	0.00000	0.0000	0
30/06/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01571	0.01501	4.45576	0.00000	0.0000	0
30/06/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
30/06/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/06/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41430	11.41500	0.00613	0.00000	0.0000	0
30/06/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08690	0.08620	0.80552	0.00000	0.0000	0
30/06/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00815	0.00763	6.38037	0.00000	0.0000	0
30/06/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00125	0.00143	14.40000	0.00000	0.0000	0
30/06/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00331	0.00307	7.25076	0.00000	0.0000	0
30/06/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00641	0.00687	7.17629	0.00000	0.0000	0
30/06/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01696	0.01628	4.00943	0.00000	0.0000	0
30/06/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00006	0.00008	33.33333	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19			Foreign Exchange Future	9.94170	9.91910	0.22733	9.94000	9.9100	58,918
30/06/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.40300	0.38400	4.71464	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.11100	0.11500	3.60360	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.36900	0.35000	5.14905	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.12700	0.13100	3.14961	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.43800	0.41900	4.33790	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
30/06/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.09600	0.10000	4.16667	0.00000	0.0000	2,065
30/06/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.16400	0.16900	3.04878	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.30600	0.28800	5.88235	0.00000	0.0000	5,655
30/06/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.54700	0.56300	2.92505	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.08900	0.08200	7.86517	0.00000	0.0000	3,590
30/06/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.67800	0.65800	2.94985	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	6,195
30/06/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.12300	0.11400	7.31707	0.00000	0.0000	6,195
30/06/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.43100	0.44500	3.24826	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.20400	0.19100	6.37255	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.26200	0.27200	3.81679	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.76000	0.77800	2.36842	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.59400	0.57300	3.53535	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.05200	0.05400	3.84615	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.06500	0.05900	9.23077	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.67300	0.69000	2.52600	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.00000	0.05300	100.00000	0.00000	0.0000	0
30/06/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.00000	0.73400	100.00000	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19			Foreign Exchange Future	10.05030	10.02600	0.24178	10.03100	10.0190	4,928
30/06/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.49500	0.47800	3.43434	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.24500	0.25200	2.85714	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.46600	0.44900	3.64807	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.26600	0.27300	2.63158	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.52500	0.50700	3.42857	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.22500	0.23100	2.66667	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.38700	0.37100	4.13437	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.33700	0.34500	2.37389	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.65500	0.63600	2.90076	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.15500	0.16000	3.22581	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.84100	0.82000	2.49703	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.09100	0.09400	3.29670	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.00000	0.74400	100.00000	0.00000	0.0000	0
30/06/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	0.11800	100.00000	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19			Foreign Exchange Future	10.16290	10.13730	0.25190	0.00000	0.0000	5,000
30/06/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.49400	0.47600	3.64372	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.43100	0.43900	1.85615	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.47000	0.45300	3.61702	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.45700	0.46600	1.96937	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.51800	0.50000	3.47490	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.40500	0.41300	1.97531	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.19700	1.17100	2.17210	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08400	0.08400	0.00000	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.43100	0.41400	3.94432	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.51800	0.52700	1.73745	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
30/06/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.65500	0.63400	3.20611	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.29200	0.29700	1.71233	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.24000	1.21500	2.01613	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.07700	0.07800	1.29870	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.59800	0.57800	3.34448	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.33500	0.34100	1.79104	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.00000	0.30500	100.00000	0.00000	0.0000	0
30/06/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.00000	0.76800	100.00000	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.29490	7.27500	0.27279	0.00000	0.0000	25,316
30/06/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.66000	0.64000	3.03030	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.61300	0.59300	3.26264	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.70700	0.68700	2.82885	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.08100	0.07500	7.40741	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.28600	0.30000	4.89510	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09400	0.08800	6.38298	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.24900	0.26300	5.62249	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.35100	0.33300	5.12821	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.20700	0.19000	8.21256	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.11200	0.11500	2.67857	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.06900	0.06400	7.24638	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.32400	0.33900	4.62963	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.24000	0.22300	7.08333	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.09500	0.09800	3.15789	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.67500	0.69300	2.66667	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.56700	0.54700	3.52734	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
30/06/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.72200	0.74100	2.63158	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.31280	7.29080	0.30084	0.00000	0.0000	1,089
30/06/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.69900	0.67900	2.86123	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.65600	0.63600	3.04878	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.74200	0.72200	2.69542	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.16200	0.15300	5.55556	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.34900	0.36200	3.72493	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22700	0.21500	5.28634	0.00000	0.0000	0
30/06/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.21400	0.22400	4.67290	0.00000	0.0000	0
30/06/2011	AUS / R 2012/03/19			Foreign Exchange Future	7.33450	7.31070	0.32449	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
30/06/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.32400	0.31100	4.01235	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.24000	0.25000	4.16667	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.29700	0.28600	3.70370	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.26300	0.27500	4.56274	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.35200	0.33800	3.97727	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.21800	0.22700	4.12844	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.25700	0.24700	3.89105	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.32300	0.33600	4.02477	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.51100	0.49400	3.32681	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.12700	0.13300	4.72441	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15400	0.14700	4.54545	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.57000	0.58600	2.80702	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.00000	0.22900	100.00000	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00000	0.36800	100.00000	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.00000	0.46000	100.00000	0.00000	0.0000	0
30/06/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.14900	100.00000	0.00000	0.0000	0
30/06/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.27980	8.27500	0.05797	0.00000	0.0000	0
30/06/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.40800	1.40200	0.42614	0.00000	0.0000	0
30/06/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42800	0.42700	0.23364	0.00000	0.0000	0
30/06/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.38000	1.37400	0.43478	0.00000	0.0000	0
30/06/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45000	0.44900	0.22222	0.00000	0.0000	0
30/06/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.43700	1.43000	0.48713	0.00000	0.0000	0
30/06/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40700	0.40500	0.49140	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.12270	7.09390	0.40434	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.10500	0.09100	13.33333	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.23200	0.24700	6.46552	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.09000	0.07800	13.33333	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.26700	0.28400	6.36704	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.12300	0.10700	13.00813	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.20000	0.21300	6.50000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.69400	0.72000	3.74640	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.64700	0.67200	3.86399	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00000	0.01200	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.00000	0.76800	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.00000	0.03300	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.00000	0.48900	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.20460	7.17390	0.42612	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.22200	0.20800	6.30631	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.26700	0.28400	6.36704	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.20400	0.19000	6.86275	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.29900	0.31600	5.68562	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.24200	0.22700	6.19835	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.23700	0.25300	6.75105	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
30/06/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.11000	0.10200	7.27273	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.55500	0.57800	4.14414	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.49600	0.46900	5.44355	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.09100	0.09500	4.39560	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.00000	0.11100	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.00000	0.53700	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.00000	0.43300	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.10900	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.00000	0.15900	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.00000	0.38500	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.00000	0.39800	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.12400	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.00000	0.14500	100.00000	0.00000	0.0000	0
30/06/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.00000	0.42100	100.00000	0.00000	0.0000	0
30/06/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02840	0.03250	14.43662	0.00000	0.0000	22,388
30/06/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.12850	0.11120	13.46304	0.00000	0.0000	21,898
30/06/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.28980	8.15110	1.67314	0.00000	0.0000	960
30/06/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.67900	0.55900	17.67305	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.03900	0.05800	48.71795	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.63600	0.51900	18.39623	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.04600	0.06800	47.82609	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.72200	0.60000	16.89751	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.03200	0.04900	53.12500	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.19500	0.14100	27.69231	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.30500	0.39000	27.86885	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.05300	0.03600	32.07547	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.81300	0.93500	15.00615	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.05900	0.04000	32.20339	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.76900	0.88900	15.60468	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.55500	0.44400	20.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.06500	0.09300	43.07692	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.00000	0.04400	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.00000	0.84300	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.00000	0.06100	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.00000	0.71000	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.00000	0.05500	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.00000	0.75400	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.41100	8.26870	1.69183	0.00000	0.0000	50
30/06/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.41200	0.33700	18.20388	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.30100	0.36800	22.25914	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.38800	0.31800	18.04124	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.32700	0.39900	22.01835	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.43800	0.35800	18.26484	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.27700	0.33900	22.38267	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.32600	0.26700	18.09816	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
30/06/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.41500	0.49800	20.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.49200	0.40500	17.68293	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.23100	0.28600	23.80952	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.64800	0.54500	15.89506	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.13700	0.17600	28.46715	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.30800	0.25200	18.18182	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.44700	0.53300	19.23937	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.20800	0.16800	19.23077	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.69700	0.79900	14.63415	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.12100	0.09800	19.00826	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.11000	1.22900	10.72072	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.15800	0.12800	18.98734	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.89700	1.00900	12.48606	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.00000	0.28300	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.00000	0.46400	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.00000	0.48500	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00000	0.21600	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.00000	0.64400	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00000	0.12500	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.00000	0.18800	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.00000	0.71900	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.00000	0.71600	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00000	0.09700	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.00000	0.21100	100.00000	0.00000	0.0000	0
30/06/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.00000	0.64200	100.00000	0.00000	0.0000	0
30/06/2011	RAIN 2011/09/19			Foreign Exchange Future	14,082.40000	13,995.94000	0.61396	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07220	1.06220	0.93266	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01980	0.01630	17.67677	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04760	0.05410	13.65546	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00950	0.00760	20.00000	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08730	0.09540	9.27835	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04080	0.03460	15.19608	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01860	0.02240	20.43011	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09030	1.07980	0.96304	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04170	0.03690	11.51079	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05140	0.05710	11.08949	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02650	0.02330	12.07547	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08620	0.09350	8.46868	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06560	0.05880	10.36585	0.00000	0.0000	0
30/06/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02530	0.02900	14.62451	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
Future Open Interest										596,287
Option Open Interest										198,149
Total										794,436