



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 19/09/2011

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
19/09/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.42960	7.69180	3.52913	7.70900	7.5320	0
19/09/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.62000	0.35800	42.25806	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.67000	0.40800	39.10448	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.57000	0.30800	45.96491	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.37200	0.10800	70.96774	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06100	0.29200	378.68852	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.03100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.63000	0.89200	41.58730	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.53000	0.79200	49.43396	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.05900	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.03900	0.24200	520.51282	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.18000	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.01000	0.09200	820.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.73000	0.99200	35.89041	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.83000	1.09200	31.56627	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.33000	0.59200	79.39394	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.37000	2.10800	11.05485	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.00800	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.13800	0.39200	184.05797	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.23100	0.49200	112.98701	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.88000	1.14200	29.77273	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.68000	0.94200	38.52941	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
19/09/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.58000	0.84200	45.17241	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.09400	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.02400	0.19200	700.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.48000	0.74200	54.58333	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.00600	0.04200	600.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.22600	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.28000	0.54200	93.57143	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.43000	0.69200	60.93023	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	1.03000	1.29200	25.43689	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.32300	0.05800	82.04334	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.68000	1.94200	15.59524	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.18400	0.44200	140.21739	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.00400	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.01500	0.14200	846.66667	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.13500	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.63000	1.89200	16.07362	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.72000	0.45800	36.38889	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.58000	1.84200	16.58228	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.00400	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.27400	0.00800	97.08029	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	1.13000	1.39200	23.18584	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.73000	1.99200	15.14451	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.38000	0.64200	68.94737	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.78000	1.04200	33.58974	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.09600	0.34200	256.25000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.01600	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.47100	0.20800	55.83864	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.25	P	Foreign Exchange Future	0.82000	0.55800	31.95122	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
19/09/2011	\$ / R 2011/09/19	5.95	C	Foreign Exchange Future	1.48000	1.74200	17.70270	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.25	C	Foreign Exchange Future	1.18000	1.44200	22.20339	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.20	P	Foreign Exchange Future	0.77000	0.50800	34.02597	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.85	P	Foreign Exchange Future	0.42100	0.15800	62.47031	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.30	P	Foreign Exchange Future	0.87000	0.60800	30.11494	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.00	C	Foreign Exchange Future	1.43000	1.69200	18.32168	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.10	C	Foreign Exchange Future	1.33000	1.59200	19.69925	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.52000	0.25800	50.38462	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.05	C	Foreign Exchange Future	1.38000	1.64200	18.98551	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/09/19	8.35	P	Foreign Exchange Future	0.92000	0.65800	28.47826	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.52290	7.79290	3.58904	7.82270	7.6230	135,653
19/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.37000	0.55600	50.27027	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.19700	0.11300	42.63959	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.34600	0.52200	50.86705	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.22300	0.12900	42.15247	0.00000	0.0000	1,000
19/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.39600	0.59100	49.24242	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.17300	0.09800	43.35260	0.00000	0.0000	3,780
19/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.79700	1.05900	32.87327	0.00000	0.0000	6,425
19/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.63600	0.45600	28.30189	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.15900	0.24900	56.60377	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.06700	0.03500	47.76119	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.59000	0.82800	40.33898	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.15000	0.08400	44.00000	0.00000	0.0000	1,000
19/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.42300	0.62700	48.22695	0.00000	0.0000	5,560
19/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.37600	1.64500	19.54942	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	5,000
19/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.28000	0.16900	39.64286	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.30300	0.46200	52.47525	0.00000	0.0000	11,280
19/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.08200	1.34800	24.58410	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.13000	1.39700	23.62832	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.27700	1.54500	20.98669	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00400	0.00200	50.00000	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
19/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.15000	0.23400	56.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.67700	0.49100	27.47415	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.57400	1.84400	17.15375	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.32400	0.49100	51.54321	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.25100	0.14800	41.03586	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.84300	1.10600	31.19810	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	16,340
19/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.75300	1.01100	34.26295	0.00000	0.0000	200
19/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.03000	0.01800	40.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.18000	0.28200	56.66667	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.55700	0.38900	30.16158	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.23200	0.36100	55.60345	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.40900	0.26800	34.47433	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.71000	0.96500	35.91549	0.00000	0.0000	560
19/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.03700	0.02200	40.54054	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.22800	1.49600	21.82410	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.17900	1.44600	22.64631	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.52500	1.79400	17.63934	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.20400	0.31900	56.37255	0.00000	0.0000	1,000
19/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.48100	0.32600	32.22453	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.26500	0.40900	54.33962	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.34200	0.21600	36.84211	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.93800	1.20200	28.14499	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	5,000
19/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.67400	1.94400	16.12903	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.19100	0.30000	57.06806	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.51800	0.35700	31.08108	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.12900	0.07200	44.18605	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.45200	0.66500	47.12389	0.00000	0.0000	14,600
19/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	0.98500	1.25100	27.00508	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	560
19/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.10600	0.16400	54.71698	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.93300	0.72100	22.72240	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.12500	0.19600	56.80000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.80200	0.60300	24.81297	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.42500	1.69500	18.94737	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.48300	0.70400	45.75569	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.11000	0.06100	44.54545	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	0.66900	0.91900	37.36921	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
19/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.04600	0.02600	43.47826	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.51700	0.74400	43.90716	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.09400	0.05100	45.74468	0.00000	0.0000	1,000
19/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.89000	1.15400	29.66292	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.32700	1.59500	20.19593	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.11200	0.17400	55.35714	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.88900	0.68100	23.39708	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.03300	1.29900	25.75024	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.62900	0.87300	38.79173	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.05600	0.03000	46.42857	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.24800	0.38400	54.83871	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.37500	0.24100	35.73333	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.10000	0.15500	55.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.97700	0.76200	22.00614	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.11800	0.18400	55.93220	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.84500	0.64100	24.14201	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.21800	0.33900	55.50459	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.44500	0.29600	33.48315	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.55300	0.78500	41.95298	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.08000	0.04200	47.50000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.14100	0.22000	56.02837	0.00000	0.0000	11,900
19/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.71800	0.52700	26.60167	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.47500	1.74400	18.23729	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.16900	0.26500	56.80473	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.59600	0.42200	29.19463	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.28300	0.43500	53.71025	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.31000	0.19200	38.06452	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.13300	0.20800	56.39098	0.00000	0.0000	0
19/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.76000	0.56500	25.65789	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.60970	7.88270	3.58753	7.90730	7.7105	47,710
19/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.71300	0.94200	32.11781	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.13900	0.09500	31.65468	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.67900	0.90100	32.69514	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.15500	0.10400	32.90323	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.74800	0.98400	31.55080	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.12400	0.08700	29.83871	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.73800	0.97200	31.70732	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.12800	0.08900	30.46875	0.00000	0.0000	1,000
19/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.63800	0.85300	33.69906	0.00000	0.0000	30,100
19/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.17800	0.12000	32.58427	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.57900	0.78300	35.23316	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
19/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.21900	0.15000	31.50685	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.89000	1.14300	28.42697	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.08000	0.06000	25.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.60700	0.81700	34.59638	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.19700	0.13400	31.97970	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.93200	1.18700	27.36052	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.07200	0.05400	25.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.44000	0.59800	35.90909	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.38000	0.26500	30.26316	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.30700	0.42600	38.76221	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.64700	0.49300	23.80216	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.50400	0.68400	35.71429	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.29400	0.20100	31.63265	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.23000	0.31900	38.69565	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.92000	0.73600	20.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.97400	1.23200	26.48871	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.06400	0.04900	23.43750	0.00000	0.0000	10,000
19/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.22100	0.30600	38.46154	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.96100	0.77300	19.56296	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.84800	1.09900	29.59906	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.08800	0.06600	25.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.29400	0.40800	38.77551	0.00000	0.0000	5,000
19/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.68400	0.52500	23.24561	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.67000	0.89000	32.83582	0.00000	0.0000	10,000
19/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.16000	0.10700	33.12500	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.01800	1.27700	25.44204	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.05800	0.04400	24.13793	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.48200	0.65400	35.68465	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.32200	0.22100	31.36646	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.24900	0.34600	38.95582	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.83900	0.66300	20.97735	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.33500	0.46300	38.20896	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.57500	0.43000	25.21739	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.70300	0.93100	32.43243	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.14300	0.09800	31.46853	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.06200	1.32200	24.48211	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.05200	0.03900	25.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.35100	0.48300	37.60684	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.54100	0.40000	26.06285	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.28200	0.39200	39.00709	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.72200	0.55900	22.57618	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.32100	0.44400	38.31776	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.61100	0.46100	24.54992	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.25900	0.36000	38.99614	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.79900	0.62700	21.52691	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
19/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.52800	0.71600	35.60606	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.26800	0.18300	31.71642	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.55300	0.74900	35.44304	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.24300	0.16600	31.68724	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.81000	1.05600	30.37037	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.10000	0.07300	27.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.38400	0.52600	36.97917	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.47400	0.34300	27.63713	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.27000	0.37600	39.25926	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.76000	0.59300	21.97368	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.46000	0.62400	35.65217	0.00000	0.0000	5,000
19/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.35000	0.24100	31.14286	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.24200	1.50800	21.41707	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.47700	1.74800	18.34800	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.42000	0.57300	36.42857	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.41000	0.29000	29.26829	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.23900	0.33200	38.91213	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.87900	0.69900	20.47782	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.42900	1.69900	18.89433	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.77400	1.01400	31.00775	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.11400	0.08100	28.94737	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.36700	0.50400	37.32970	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.50700	0.37100	26.82446	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.21200	0.29500	39.15094	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	1.00200	0.81200	18.96208	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.19600	1.46100	22.15719	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.03600	0.02800	22.22222	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.40200	0.54900	36.56716	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.44200	0.31600	28.50679	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.10600	1.36800	23.68897	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.04600	0.03500	23.91304	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.15100	1.41400	22.84970	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.04100	0.03100	24.39024	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.28900	1.55500	20.63615	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.52500	1.79600	17.77049	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.20400	0.28300	38.72549	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	1.04400	0.85000	18.58238	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.19600	0.27300	39.28571	0.00000	0.0000	0
19/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	1.08600	0.89000	18.04788	0.00000	0.0000	0
19/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.69180	7.96960	3.61164	7.85780	7.7708	19,825

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
19/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.70900	0.91700	29.33709	0.00000	0.0000	0
19/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.26700	0.19700	26.21723	0.00000	0.0000	0
19/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.68100	0.88500	29.95595	0.00000	0.0000	0
19/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.28900	0.21500	25.60554	0.00000	0.0000	0
19/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.73800	0.95000	28.72629	0.00000	0.0000	0
19/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.24600	0.18000	26.82927	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.77630	8.05890	3.63412	7.94400	7.9440	979
19/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.86000	1.08000	25.58140	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.28400	0.22100	22.18310	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.83200	1.04400	25.48077	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.30600	0.23500	23.20261	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.88900	1.11600	25.53431	0.00000	0.0000	16,000
19/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.26300	0.20700	21.29278	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.32900	0.25400	22.79635	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.80500	1.01300	25.83851	0.00000	0.0000	42,000
19/09/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.00000	1.41700	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.00000	0.37600	100.00000	0.00000	0.0000	360
19/09/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.00000	0.71000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.00000	0.55100	100.00000	0.00000	0.0000	360
19/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.85290	8.13440	3.58466	0.00000	0.0000	0
19/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.74000	0.91800	24.05405	0.00000	0.0000	0
19/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.58700	0.48400	17.54685	0.00000	0.0000	0
19/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.72200	0.89400	23.82271	0.00000	0.0000	0
19/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.61900	0.51000	17.60905	0.00000	0.0000	0
19/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.76000	0.94200	23.94737	0.00000	0.0000	0
19/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.55700	0.45800	17.77379	0.00000	0.0000	0
19/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.78100	0.65800	15.74904	0.00000	0.0000	540
19/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.63400	0.79200	24.92114	0.00000	0.0000	300
19/09/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.00000	1.44100	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.00000	0.47500	100.00000	0.00000	0.0000	540
19/09/2011	\$ / R 2013/03/18			Foreign Exchange Future	7.93460	8.21460	3.52885	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.00000	0.93100	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.00000	0.66600	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.00000	0.91200	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.00000	0.69700	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.00000	0.95200	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.00000	0.63700	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.00000	1.46300	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.00000	0.57800	100.00000	0.00000	0.0000	180
19/09/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.00000	0.87400	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.00000	0.75900	100.00000	0.00000	0.0000	180
19/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.62320	8.89180	3.11485	0.00000	0.0000	0
19/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.34300	1.55300	15.63663	0.00000	0.0000	0
19/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.22000	1.16100	4.83607	0.00000	0.0000	0
19/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.32500	1.53300	15.69811	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
19/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.25200	1.19100	4.87220	0.00000	0.0000	0
19/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.36200	1.57400	15.56535	0.00000	0.0000	0
19/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.18900	1.13200	4.79394	0.00000	0.0000	0
19/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.90700	0.84200	7.16648	0.00000	0.0000	0
19/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.53000	1.73400	13.33333	0.00000	0.0000	200
19/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.75390	10.02250	2.75377	0.00000	0.0000	0
19/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.98700	2.22400	11.92753	0.00000	0.0000	0
19/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.43300	1.40200	2.16329	0.00000	0.0000	0
19/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.96800	2.20400	11.99187	0.00000	0.0000	0
19/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.46400	1.43200	2.18579	0.00000	0.0000	0
19/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.00700	2.24500	11.85850	0.00000	0.0000	0
19/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40300	1.37300	2.13828	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.42960	7.69180	3.52913	7.63100	7.5986	0
19/09/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.32992	0.59180	79.37682	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.00032	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.28037	0.54180	93.24464	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.00077	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.37973	0.64180	69.01483	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.00013	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.00178	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.23138	0.49180	112.55078	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.52290	7.79290	3.58904	7.72060	7.6900	497
19/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.59018	0.82789	40.27754	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.06728	0.03499	47.99346	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.55292	0.78537	42.04044	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.08002	0.04247	46.92577	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.62889	0.87291	38.80170	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.05599	0.03001	46.40114	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.60970	7.88270	3.58753	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.05970	0.59785	901.42379	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.00000	0.26515	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.00970	0.57278	5804.94845	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.00000	0.29008	100.00000	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.10970	0.62407	468.88788	0.00000	0.0000	0
19/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.00000	0.24137	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19			Foreign Exchange Future	11.73040	12.04310	2.66572	11.98400	11.8904	0
19/09/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.23900	0.54300	127.19665	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.00900	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.19400	0.49300	154.12371	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.01400	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.28600	0.59300	107.34266	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.00600	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.11300	0.39300	247.78761	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.03300	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.00400	0.00000	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
19/09/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.37400	0.05700	84.75936	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.73000	1.04300	42.87671	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	1.23000	1.54300	25.44715	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.78000	1.09300	40.12821	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.53100	0.84300	58.75706	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.88000	1.19300	35.56818	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.63100	0.94300	49.44532	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.58100	0.89300	53.70052	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.01700	0.14300	741.17647	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.18700	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.05100	0.29300	474.50980	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.07100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.03500	0.24300	594.28571	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.10500	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.48100	0.79300	64.86486	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.98000	1.29300	31.93878	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.07900	0.34300	334.17722	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.04900	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.02400	0.19300	704.16667	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.14400	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	1.08000	1.39300	28.98148	0.00000	0.0000	0
19/09/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19			Foreign Exchange Future	11.86680	12.18060	2.64435	12.17750	12.0255	23,803
19/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.50500	0.68900	36.43564	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.28800	0.15800	45.13889	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.48000	0.65700	36.87500	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.31300	0.17600	43.76997	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.53100	0.72300	36.15819	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.26400	0.14200	46.21212	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.29100	0.39300	35.05155	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.62400	0.41200	33.97436	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.71300	0.95200	33.52034	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.14600	0.07100	51.36986	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.39100	0.53800	37.59591	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.42400	0.25700	39.38679	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.45600	0.62600	37.28070	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
19/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.33900	0.19500	42.47788	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.38900	1.69700	22.17423	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.19800	1.50100	25.29215	0.00000	0.0000	0
19/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.03100	0.02000	35.48387	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19			Foreign Exchange Future	11.99340	12.31100	2.64812	12.12500	12.1250	5,433
19/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.85700	1.07100	24.97083	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.31400	0.21000	33.12102	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.82900	1.03600	24.96984	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.33600	0.22500	33.03571	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.88500	1.10700	25.08475	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.29200	0.19600	32.87671	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.80200	1.00200	24.93766	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.35900	0.24100	32.86908	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.63600	0.79300	24.68553	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.54300	0.38200	29.65009	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.15800	1.41700	22.36615	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.16500	0.10600	35.75758	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.67900	0.84700	24.74227	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.48600	0.33600	30.86420	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.48900	0.60700	24.13088	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.79600	0.59600	25.12563	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.91700	1.14300	24.64558	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.27400	0.18200	33.57664	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.23300	1.50500	22.06002	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.14000	0.09400	32.85714	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.72600	0.90400	24.51791	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.43300	0.29300	32.33256	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.08500	1.33400	22.94931	0.00000	0.0000	0
19/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.19200	0.12300	35.93750	0.00000	0.0000	0
19/09/2011	£ / R 2012/06/18			Foreign Exchange Future	12.11300	12.43690	2.67399	0.00000	0.0000	1,855
19/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.84100	1.01700	20.92747	0.00000	0.0000	0
19/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.57800	0.43000	25.60554	0.00000	0.0000	0
19/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.81900	0.99000	20.87912	0.00000	0.0000	0
19/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.60600	0.45300	25.24752	0.00000	0.0000	0
19/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.86300	1.04600	21.20510	0.00000	0.0000	0
19/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.55000	0.40900	25.63636	0.00000	0.0000	0
19/09/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.09660	0.10019	3.71946	0.00000	0.0000	0
19/09/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.01660	0.02019	21.62651	0.00000	0.0000	0
19/09/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00660	0.01019	54.39394	0.00000	0.0000	0
19/09/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.02660	0.03019	13.49624	0.00000	0.0000	0
19/09/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	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
19/09/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.40340	11.39981	0.03148	0.00000	0.0000	0
19/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.09790	0.10210	4.29009	0.00000	0.0000	5,690
19/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01798	0.02216	23.24805	0.00000	0.0000	0
19/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00008	0.00006	25.00000	0.00000	0.0000	0
19/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00858	0.01240	44.52214	0.00000	0.0000	0
19/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00068	0.00030	55.88235	0.00000	0.0000	0
19/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.02792	0.03211	15.00716	0.00000	0.0000	0
19/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
19/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.09920	0.10340	4.23387	0.00000	0.0000	0
19/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00920	0.01340	45.65217	0.00000	0.0000	0
19/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00000	0.00340	100.00000	0.00000	0.0000	0
19/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00080	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01920	0.02340	21.87500	0.00000	0.0000	0
19/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19			Foreign Exchange Future	10.23460	10.46860	2.28636	10.39800	10.3980	0
19/09/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.58500	0.81900	40.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.53500	0.76900	43.73832	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.63500	0.86900	36.85039	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.43500	0.66900	53.79310	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.17800	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.01300	0.06900	430.76923	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.93500	1.16900	25.02674	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.04600	0.21900	376.08696	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.06100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.23900	0.46900	96.23431	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.00400	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.41700	0.18100	56.59472	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.83500	1.06900	28.02395	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.31800	0.08100	74.52830	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.36700	0.13100	64.30518	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.00500	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.27000	0.03100	88.51852	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.86500	0.63100	27.05202	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	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
19/09/2011	€ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.91500	0.68100	25.57377	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	11.60	P	Foreign Exchange Future	1.36500	1.13100	17.14286	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.61500	0.38100	38.04878	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.35	C	Foreign Exchange Future	0.02000	0.11900	495.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.35	P	Foreign Exchange Future	0.13500	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.20	C	Foreign Exchange Future	0.07400	0.26900	263.51351	0.00000	0.0000	0
19/09/2011	€ / R 2011/09/19	10.20	P	Foreign Exchange Future	0.03900	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19			Foreign Exchange Future	10.35430	10.60140	2.38645	10.61500	10.4250	27,533
19/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.66400	0.86700	30.57229	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.11000	0.06600	40.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.62700	0.82600	31.73844	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.12300	0.07500	39.02439	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.70200	0.90900	29.48718	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.09800	0.05800	40.81633	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.53100	0.71000	33.70998	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.17700	0.10900	38.41808	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.86200	1.08300	25.63805	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.05800	0.03200	44.82759	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.08200	1.32200	22.18115	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.99200	1.22600	23.58871	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.03800	0.02500	34.21053	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.07700	0.10600	37.66234	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.47300	1.25500	14.79973	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.56200	0.74800	33.09609	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.15800	0.09700	38.60759	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.08800	0.12300	39.77273	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.33400	1.12200	15.89205	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	0.90500	1.13000	24.86188	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.05100	0.02900	43.13725	0.00000	0.0000	8,220
19/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.16500	0.23300	41.21212	0.00000	0.0000	8,220
19/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.81100	0.63200	22.07152	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.39500	0.54400	37.72152	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.29100	0.19300	33.67698	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.08400	0.11700	39.28571	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.38000	1.16600	15.50725	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.35000	0.48700	39.14286	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.34600	0.23600	31.79191	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.50100	0.67300	34.33134	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.19700	0.12200	38.07107	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	0.82100	1.03800	26.43118	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.06700	0.03700	44.77612	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.13300	0.18600	39.84962	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
19/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.97900	0.78500	19.81614	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.44600	0.60600	35.87444	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.24200	0.15500	35.95041	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.47300	0.63900	35.09514	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.21900	0.13800	36.98630	0.00000	0.0000	2,740
19/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.31800	0.21400	32.70440	0.00000	0.0000	0
19/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.37200	0.51500	38.44086	0.00000	0.0000	2,740
19/09/2011	€ / R 2012/03/19			Foreign Exchange Future	10.46990	10.72170	2.40499	0.00000	0.0000	10,757
19/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.68000	0.85000	25.00000	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.31000	0.22800	26.45161	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.65400	0.81800	25.07645	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.33400	0.24600	26.34731	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.70700	0.88400	25.03536	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.28700	0.21200	26.13240	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.47600	1.71300	16.05691	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.05600	0.04100	26.78571	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.60400	0.75700	25.33113	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.38400	0.28500	25.78125	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.86500	1.06300	22.89017	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.19500	0.14100	27.69231	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.52100	1.76000	15.71335	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.05100	0.03800	25.49020	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.79700	0.98900	24.09034	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.22700	0.16700	26.43172	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.45700	0.58200	27.35230	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.58700	0.46000	21.63543	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.40600	0.52000	28.07882	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.68600	0.54800	20.11662	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.58000	0.73000	25.86207	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.41000	0.30800	24.87805	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.31000	0.40000	29.03226	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.94000	0.77800	17.23404	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.23200	0.30000	29.31034	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.26200	1.07800	14.58003	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.36100	0.46400	28.53186	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.79100	0.64200	18.83692	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.19500	0.25200	29.23077	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.47500	1.28000	13.22034	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.34700	0.44700	28.81844	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.82700	0.67500	18.37969	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.04800	1.26600	20.80153	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.12800	0.09400	26.56250	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.26700	0.34500	29.21348	0.00000	0.0000	0
19/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.09700	0.92300	15.86144	0.00000	0.0000	0
19/09/2011	€ / R 2012/06/18			Foreign Exchange Future	10.58310	10.84040	2.43123	0.00000	0.0000	13,120

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
19/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.69800	0.85000	21.77650	0.00000	0.0000	0
19/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.51500	0.41000	20.38835	0.00000	0.0000	0
19/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.67600	0.82400	21.89349	0.00000	0.0000	0
19/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.54300	0.43400	20.07366	0.00000	0.0000	0
19/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.72100	0.87600	21.49792	0.00000	0.0000	0
19/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.48800	0.38600	20.90164	0.00000	0.0000	0
19/09/2011	€ / R 2012/09/17			Foreign Exchange Future	10.69580	10.96120	2.48135	0.00000	0.0000	250
19/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.71300	0.90000	26.22721	0.00000	0.0000	0
19/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.74300	0.66400	10.63257	0.00000	0.0000	0
19/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.69000	0.87500	26.81159	0.00000	0.0000	0
19/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.77000	0.68900	10.51948	0.00000	0.0000	0
19/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.73600	0.88300	19.97283	0.00000	0.0000	0
19/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.71600	0.59700	16.62011	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.46500	7.73350	3.59678	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.76800	1.03600	34.89583	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.71900	0.98600	37.13491	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.81700	1.08500	32.80294	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.02100	0.00700	66.66667	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.48600	0.74000	52.26337	0.00000	0.0000	14,286
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.14700	0.05900	59.86395	0.00000	0.0000	0
19/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.21200	0.39200	84.90566	0.00000	0.0000	6,757
19/09/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.69450	7.84450	1.94944	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	1.04500	1.19500	14.35407	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.99500	1.14500	15.07538	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	1.09500	1.24500	13.69863	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.19700	0.34500	75.12690	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.24600	0.39500	60.56911	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.69500	0.84500	21.58273	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.49500	0.64500	30.30303	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.15000	0.29500	96.66667	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.00600	0.00100	83.33333	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.54500	0.69500	27.52294	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.25700	0.10600	58.75486	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
19/09/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.94500	1.09500	15.87302	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.30700	0.15600	49.18567	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.89500	1.04500	16.75978	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.59500	0.74500	25.21008	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.45600	0.30600	32.89474	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.29500	0.44500	50.84746	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.35600	0.20600	42.13483	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.70830	7.85670	1.92520	7.85150	7.7975	6,341
19/09/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.06900	1.21200	13.37699	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.01800	1.16400	14.34185	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.11700	1.26300	13.07073	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.33500	0.43800	30.74627	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.12700	0.08100	36.22047	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.47600	0.59700	25.42017	0.00000	0.0000	0
19/09/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.06800	0.04000	41.17647	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.72760	7.87760	1.94109	0.00000	0.0000	12,216
19/09/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.59200	0.71200	20.27027	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.11400	0.08400	26.31579	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.55600	0.67200	20.86331	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.12800	0.09400	26.56250	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.63000	0.75200	19.36508	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.10200	0.07400	27.45098	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.48900	0.59600	21.88139	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.16100	0.11800	26.70807	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.83300	0.96900	16.32653	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.05500	0.04100	25.45455	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.30000	0.37500	25.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.32200	0.24700	23.29193	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.45800	0.55900	22.05240	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.18000	0.13100	27.22222	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.79100	0.92400	16.81416	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.06300	0.04600	26.98413	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.53800	1.68600	9.62289	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	7.74760	7.90050	1.97351	0.00000	0.0000	5,790

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
19/09/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.42400	0.51000	20.28302	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.32600	0.26000	20.24540	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.40000	0.48200	20.50000	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.35200	0.28200	19.88636	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.45000	0.53900	19.77778	0.00000	0.0000	0
19/09/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.30200	0.23900	20.86093	0.00000	0.0000	0
19/09/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.75590	8.85630	1.14666	0.00000	0.0000	0
19/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.77500	1.85900	4.73239	0.00000	0.0000	0
19/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.31900	0.30300	5.01567	0.00000	0.0000	0
19/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.73900	1.82100	4.71535	0.00000	0.0000	0
19/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.33300	0.31500	5.40541	0.00000	0.0000	0
19/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.81300	1.89700	4.63320	0.00000	0.0000	0
19/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.30700	0.29100	5.21173	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.55140	7.76780	2.86569	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.30200	0.51800	71.52318	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.25200	0.46800	85.71429	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.35100	0.56800	61.82336	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.25000	0.03200	87.20000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00300	0.01800	500.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.20200	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.30000	0.08200	72.66667	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.03600	0.21800	505.55556	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.03500	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.95100	1.16800	22.81809	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.65100	0.86800	33.33333	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.39900	0.18200	54.38596	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.63180	7.84390	2.77916	0.00000	0.0000	10
19/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.43500	0.62800	44.36782	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.05300	0.03400	35.84906	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.39800	0.58500	46.98492	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.06600	0.04100	37.87879	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.47500	0.67100	41.26316	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.04300	0.02700	37.20930	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.19700	0.33100	68.02030	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.21500	0.13700	36.27907	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.83900	1.05100	25.26818	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00700	0.00700	0.00000	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
19/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.22000	0.36100	64.09091	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.18800	0.11700	37.76596	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.79000	1.00200	26.83544	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.33000	0.50300	52.42424	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.09800	0.05900	39.79592	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.74200	0.95300	28.43666	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.30000	0.46400	54.66667	0.00000	0.0000	0
19/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.11800	0.07000	40.67797	0.00000	0.0000	0
19/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.70920	7.92390	2.78498	0.00000	0.0000	0
19/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.15900	0.37400	135.22013	0.00000	0.0000	0
19/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.10900	0.32400	197.24771	0.00000	0.0000	0
19/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.20900	0.42400	102.87081	0.00000	0.0000	0
19/09/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.56850	0.84180	48.07388	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.48820	8.67890	2.24665	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.83800	1.02900	22.79236	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.78800	0.97900	24.23858	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.88800	1.07900	21.50901	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.11100	0.27900	151.35135	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.02300	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.56200	0.37100	33.98577	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.51300	0.32100	37.42690	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.68800	0.87900	27.76163	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.46300	0.27100	41.46868	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.31500	0.12100	61.58730	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.36400	0.17100	53.02198	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.61200	0.42100	31.20915	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.76200	0.57100	25.06562	0.00000	0.0000	0
19/09/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.63800	0.82900	29.93730	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
19/09/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.61650	8.82610	2.43254	0.00000	0.0000	272
19/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.49000	0.63200	28.97959	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.17400	0.10600	39.08046	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.46100	0.59600	29.28416	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.19500	0.12000	38.46154	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.52100	0.67000	28.59885	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.15500	0.09400	39.35484	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.38200	0.49900	30.62827	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.26600	0.17300	34.96241	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.58600	0.74700	27.47440	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.12000	0.07100	40.83333	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.77800	0.96100	23.52185	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.06200	0.03500	43.54839	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.35900	0.47000	30.91922	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.29300	0.19400	33.78840	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.23500	0.30700	30.63830	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.51900	0.38100	26.58960	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.13400	0.17300	29.10448	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.91800	0.74700	18.62745	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.17600	0.22900	30.11364	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.71000	0.55300	22.11268	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.40700	0.52900	29.97543	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.24100	0.15300	36.51452	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.69800	0.87200	24.92837	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.08200	0.04600	43.90244	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.90600	1.10200	21.63355	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.04000	0.02600	35.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.26400	0.34600	31.06061	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.44800	0.32000	28.57143	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.99800	1.19700	19.93988	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.03200	0.02100	34.37500	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.29800	0.39200	31.54362	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.38200	0.26600	30.36649	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.22100	0.28900	30.76923	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.55500	0.41300	25.58559	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.33600	0.44300	31.84524	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.32000	0.21700	32.18750	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.12700	0.16400	29.13386	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.96100	0.78800	18.00208	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.16600	0.21700	30.72289	0.00000	0.0000	0
19/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.75000	0.59100	21.20000	0.00000	0.0000	0
19/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.74290	8.95460	2.42139	0.00000	0.0000	0
19/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.14300	0.35500	148.25175	0.00000	0.0000	0
19/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	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
19/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.09300	0.30500	227.95699	0.00000	0.0000	0
19/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.19300	0.40500	109.84456	0.00000	0.0000	0
19/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	RAIN 2011/09/19			Foreign Exchange Future	14,966.08000	15,429.32000	3.09527	0.00000	0.0000	0
19/09/2011	RAIN 2011/12/19			Foreign Exchange Future	15,150.83000	15,617.27000	3.07864	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.16380	1.20360	3.41983	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.06380	0.10360	62.38245	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01600	0.05360	235.00000	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.00220	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.11380	0.15360	34.97364	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.17890	1.21950	3.44389	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.09140	0.12710	39.05908	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.01250	0.00760	39.20000	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.05940	0.08870	49.32660	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.03050	0.01920	37.04918	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.13270	0.17290	30.29390	0.00000	0.0000	0
19/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00380	0.00340	10.52632	0.00000	0.0000	0
19/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.19470	1.23630	3.48205	0.00000	0.0000	0
19/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.00000	0.03630	100.00000	0.00000	0.0000	0
19/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00530	0.00000	100.00000	0.00000	0.0000	0
19/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05530	0.01370	75.22604	0.00000	0.0000	0
19/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.04470	0.08630	93.06488	0.00000	0.0000	0
19/09/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
Future Open Interest										317,734
Option Open Interest										249,928
Total										567,662