



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 16/09/2011

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
16/09/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.42310	7.42960	0.08756	7.42500	7.3964	97,421
16/09/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.62700	0.62000	1.11643	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.67700	0.67000	1.03397	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
16/09/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.57700	0.57000	1.21317	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.38000	0.37200	2.10526	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	15,000
16/09/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06900	0.06100	11.59420	0.00000	0.0000	5,000
16/09/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.04600	0.03100	32.60870	0.00000	0.0000	2,800
16/09/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.62300	0.63000	1.12360	0.00000	0.0000	1,230
16/09/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,000
16/09/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.52300	0.53000	1.33843	0.00000	0.0000	6,000
16/09/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,000
16/09/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.07400	0.05900	20.27027	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	10,000
16/09/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.19100	0.18000	5.75916	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	200
16/09/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.72300	0.73000	0.96819	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,980
16/09/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.82300	0.83000	0.85055	0.00000	0.0000	6,060
16/09/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.32400	0.33000	1.85185	0.00000	0.0000	6,060
16/09/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.37700	2.37000	0.29449	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.01700	0.00800	52.94118	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.14000	0.13800	1.42857	0.00000	0.0000	8,880
16/09/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.22800	0.23100	1.31579	0.00000	0.0000	6,250
16/09/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	8,880
16/09/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.87300	0.88000	0.80183	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.67300	0.68000	1.04012	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
16/09/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,980
16/09/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.57300	0.58000	1.22164	0.00000	0.0000	1,980
16/09/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.10900	0.09400	13.76147	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.47300	0.48000	1.47992	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.23600	0.22600	4.23729	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.27600	0.28000	1.44928	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.42300	0.43000	1.65485	0.00000	0.0000	9,143
16/09/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	1.02300	1.03000	0.68426	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.33100	0.32300	2.41692	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.67300	1.68000	0.41841	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.18200	0.18400	1.09890	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.14800	0.13500	8.78378	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.62300	1.63000	0.43130	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.72700	0.72000	0.96286	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.57300	1.58000	0.44501	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.28300	0.27400	3.18021	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	1.12300	1.13000	0.62333	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.72300	1.73000	0.40627	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.37400	0.38000	1.60428	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.77300	0.78000	0.90556	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	200
16/09/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.10100	0.09600	4.95050	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.02800	0.01600	42.85714	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.47800	0.47100	1.46444	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.25	P	Foreign Exchange Future	0.82700	0.82000	0.84643	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
16/09/2011	\$ / R 2011/09/19	5.95	C	Foreign Exchange Future	1.47300	1.48000	0.47522	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.25	C	Foreign Exchange Future	1.17300	1.18000	0.59676	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.20	P	Foreign Exchange Future	0.77700	0.77000	0.90090	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.85	P	Foreign Exchange Future	0.42900	0.42100	1.86480	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.30	P	Foreign Exchange Future	0.87700	0.87000	0.79818	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.00	C	Foreign Exchange Future	1.42300	1.43000	0.49192	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.10	C	Foreign Exchange Future	1.32300	1.33000	0.52910	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.52800	0.52000	1.51515	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.05	C	Foreign Exchange Future	1.37300	1.38000	0.50983	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/09/19	8.35	P	Foreign Exchange Future	0.92700	0.92000	0.75512	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.51550	7.52290	0.09846	7.53000	7.4800	135,375
16/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.36900	0.37000	0.27100	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.20400	0.19700	3.43137	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.34600	0.34600	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.23100	0.22300	3.46320	0.00000	0.0000	1,000
16/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.39400	0.39600	0.50761	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.17900	0.17300	3.35196	0.00000	0.0000	3,780
16/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.78900	0.79700	1.01394	0.00000	0.0000	6,425
16/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.64400	0.63600	1.24224	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.15900	0.15900	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.58500	0.59000	0.85470	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.15600	0.15000	3.84615	0.00000	0.0000	1,000
16/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.42100	0.42300	0.47506	0.00000	0.0000	5,560
16/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.36900	1.37600	0.51132	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	5,000
16/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.28800	0.28000	2.77778	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.30300	0.30300	0.00000	0.00000	0.0000	11,280
16/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.07400	1.08200	0.74488	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.12300	1.13000	0.62333	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.27000	1.27700	0.55118	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00500	0.00400	20.00000	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
16/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.15000	0.15000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.68500	0.67700	1.16788	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.56700	1.57400	0.44671	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.32300	0.32400	0.30960	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.25800	0.25100	2.71318	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.83600	0.84300	0.83732	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	16,340
16/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.74600	0.75300	0.93834	0.00000	0.0000	200
16/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.18000	0.18000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.56500	0.55700	1.41593	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.23300	0.23200	0.42918	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.41800	0.40900	2.15311	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.70400	0.71000	0.85227	0.00000	0.0000	560
16/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.03900	0.03700	5.12821	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.22100	1.22800	0.57330	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.17200	1.17900	0.59727	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.51700	1.52500	0.52736	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.20400	0.20400	0.00000	0.00000	0.0000	1,000
16/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.48900	0.48100	1.63599	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.26500	0.26500	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.35000	0.34200	2.28571	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.93000	0.93800	0.86022	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	5,000
16/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.66700	1.67400	0.41992	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.19200	0.19100	0.52083	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.52700	0.51800	1.70778	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.13500	0.12900	4.44444	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.45000	0.45200	0.44444	0.00000	0.0000	14,600
16/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	0.97800	0.98500	0.71575	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	560
16/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.10500	0.10600	0.95238	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.94000	0.93300	0.74468	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.12500	0.12500	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.81000	0.80200	0.98765	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.41800	1.42500	0.49365	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.48000	0.48300	0.62500	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.11500	0.11000	4.34783	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	0.66300	0.66900	0.90498	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
16/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.04800	0.04600	4.16667	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.51400	0.51700	0.58366	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.09900	0.09400	5.05051	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.88300	0.89000	0.79275	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.31900	1.32700	0.60652	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.11200	0.11200	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.89700	0.88900	0.89186	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.02600	1.03300	0.68226	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.62300	0.62900	0.96308	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.24800	0.24800	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.38300	0.37500	2.08877	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.98500	0.97700	0.81218	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.11800	0.11800	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.85300	0.84500	0.93787	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.21800	0.21800	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.45300	0.44500	1.76600	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.54900	0.55300	0.72860	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.08400	0.08000	4.76190	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.14100	0.14100	0.00000	0.00000	0.0000	11,340
16/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.72600	0.71800	1.10193	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.46800	1.47500	0.47684	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.16900	0.16900	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.60400	0.59600	1.32450	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.28300	0.28300	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.31800	0.31000	2.51572	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.13300	0.13300	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.76800	0.76000	1.04167	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.59870	7.60970	0.14476	7.60000	7.5670	50,347
16/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.70700	0.71300	0.84866	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.14400	0.13900	3.47222	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.67400	0.67900	0.74184	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.16100	0.15500	3.72671	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.74100	0.74800	0.94467	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.12800	0.12400	3.12500	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.73200	0.73800	0.81967	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.13300	0.12800	3.75940	0.00000	0.0000	1,000
16/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.63300	0.63800	0.78989	0.00000	0.0000	30,100
16/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.18400	0.17800	3.26087	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.57600	0.57900	0.52083	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
16/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.22700	0.21900	3.52423	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.88100	0.89000	1.02157	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.08200	0.08000	2.43902	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.60300	0.60700	0.66335	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.20400	0.19700	3.43137	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.92300	0.93200	0.97508	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.07400	0.07200	2.70270	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.43800	0.44000	0.45662	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.38900	0.38000	2.31362	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.30700	0.30700	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.65800	0.64700	1.67173	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.50200	0.50400	0.39841	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.30300	0.29400	2.97030	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.22900	0.23000	0.43668	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.93000	0.92000	1.07527	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.96500	0.97400	0.93264	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.06600	0.06400	3.03030	0.00000	0.0000	10,000
16/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.22000	0.22100	0.45455	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.97100	0.96100	1.02987	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.84000	0.84800	0.95238	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.09100	0.08800	3.29670	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.29400	0.29400	0.00000	0.00000	0.0000	3,500
16/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.69500	0.68400	1.58273	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.66500	0.67000	0.75188	0.00000	0.0000	10,000
16/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.16600	0.16000	3.61446	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.00800	1.01800	0.99206	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.47900	0.48200	0.62630	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.33000	0.32200	2.42424	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.24800	0.24900	0.40323	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.84900	0.83900	1.17786	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.33500	0.33500	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.58600	0.57500	1.87713	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.69800	0.70300	0.71633	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.14900	0.14300	4.02685	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.05200	1.06200	0.95057	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.35000	0.35100	0.28571	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.55100	0.54100	1.81488	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.28200	0.28200	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.73300	0.72200	1.50068	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.32000	0.32100	0.31250	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.62100	0.61100	1.61031	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.25900	0.25900	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.81000	0.79900	1.35802	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
16/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.52500	0.52800	0.57143	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.27600	0.26800	2.89855	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.55000	0.55300	0.54545	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.25100	0.24300	3.18725	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.80300	0.81000	0.87173	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.10400	0.10000	3.84615	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.38200	0.38400	0.52356	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.48300	0.47400	1.86335	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.27000	0.27000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.77100	0.76000	1.42672	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.45800	0.46000	0.43668	0.00000	0.0000	3,500
16/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.35900	0.35000	2.50696	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.23200	1.24200	0.81169	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.46600	1.47700	0.75034	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.41900	0.42000	0.23866	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.42000	0.41000	2.38095	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.23900	0.23900	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.89000	0.87900	1.23596	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.41800	1.42900	0.77574	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.76700	0.77400	0.91265	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.11800	0.11400	3.38983	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.36600	0.36700	0.27322	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.51700	0.50700	1.93424	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.21200	0.21200	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	1.01300	1.00200	1.08588	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.18600	1.19600	0.84317	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.40000	0.40200	0.50000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.45100	0.44200	1.99557	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.09600	1.10600	0.91241	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.14100	1.15100	0.87642	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.27800	1.28900	0.86072	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.51400	1.52500	0.72655	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.20300	0.20400	0.49261	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	1.05400	1.04400	0.94877	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.19500	0.19600	0.51282	0.00000	0.0000	0
16/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	1.09600	1.08600	0.91241	0.00000	0.0000	0
16/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.67820	7.69180	0.17712	7.65000	7.6469	17,625

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
16/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.69900	0.70900	1.43062	0.00000	0.0000	0
16/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.27100	0.26700	1.47601	0.00000	0.0000	0
16/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.67400	0.68100	1.03858	0.00000	0.0000	0
16/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.29600	0.28900	2.36486	0.00000	0.0000	0
16/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.72800	0.73800	1.37363	0.00000	0.0000	0
16/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.25000	0.24600	1.60000	0.00000	0.0000	0
16/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.75880	7.77630	0.22555	0.00000	0.0000	899
16/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.85300	0.86000	0.82063	0.00000	0.0000	0
16/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.29400	0.28400	3.40136	0.00000	0.0000	0
16/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.82600	0.83200	0.72639	0.00000	0.0000	0
16/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.31700	0.30600	3.47003	0.00000	0.0000	0
16/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.88200	0.88900	0.79365	0.00000	0.0000	16,000
16/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.27300	0.26300	3.66300	0.00000	0.0000	0
16/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.34000	0.32900	3.23529	0.00000	0.0000	0
16/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.79900	0.80500	0.75094	0.00000	0.0000	42,000
16/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.83620	7.85290	0.21311	0.00000	0.0000	0
16/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.73600	0.74000	0.54348	0.00000	0.0000	0
16/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.60000	0.58700	2.16667	0.00000	0.0000	0
16/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.71700	0.72200	0.69735	0.00000	0.0000	0
16/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.63100	0.61900	1.90174	0.00000	0.0000	0
16/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.75500	0.76000	0.66225	0.00000	0.0000	0
16/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.56900	0.55700	2.10896	0.00000	0.0000	0
16/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.79400	0.78100	1.63728	0.00000	0.0000	0
16/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.63000	0.63400	0.63492	0.00000	0.0000	300
16/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.61530	8.62320	0.09170	0.00000	0.0000	0
16/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.33800	1.34300	0.37369	0.00000	0.0000	0
16/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.22300	1.22000	0.24530	0.00000	0.0000	0
16/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.32000	1.32500	0.37879	0.00000	0.0000	0
16/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.25500	1.25200	0.23904	0.00000	0.0000	0
16/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.35700	1.36200	0.36846	0.00000	0.0000	0
16/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.19200	1.18900	0.25168	0.00000	0.0000	0
16/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.90900	0.90700	0.22002	0.00000	0.0000	0
16/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.52400	1.53000	0.39370	0.00000	0.0000	200
16/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.74600	9.75390	0.08106	0.00000	0.0000	0
16/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.98100	1.98700	0.30288	0.00000	0.0000	0
16/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.43500	1.43300	0.13937	0.00000	0.0000	0
16/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.96200	1.96800	0.30581	0.00000	0.0000	0
16/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.46600	1.46400	0.13643	0.00000	0.0000	0
16/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.00000	2.00700	0.35000	0.00000	0.0000	0
16/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40400	1.40300	0.07123	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.42310	7.42960	0.08756	0.00000	0.0000	254
16/09/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.32437	0.32992	1.71101	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.00127	0.00032	74.80315	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.27567	0.28037	1.70494	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.00257	0.00077	70.03891	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
16/09/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.37371	0.37973	1.61087	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.00061	0.00013	78.68852	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.00501	0.00178	64.47106	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.22811	0.23138	1.43352	0.00000	0.0000	50
16/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.51550	7.52290	0.09846	0.00000	0.0000	481
16/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.58513	0.59018	0.86306	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.06963	0.06728	3.37498	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.54858	0.55292	0.79113	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.08308	0.08002	3.68320	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.62321	0.62889	0.91141	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.05771	0.05599	2.98042	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.59870	7.60970	0.14476	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.04870	0.05970	22.58727	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.00000	0.00970	100.00000	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.00130	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.09870	0.10970	11.14488	0.00000	0.0000	0
16/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19			Foreign Exchange Future	11.74020	11.73040	0.08347	11.72800	11.6936	15,333
16/09/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.25700	0.23900	7.00389	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.01700	0.00900	47.05882	0.00000	0.0000	200
16/09/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.21400	0.19400	9.34579	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.02400	0.01400	41.66667	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.30200	0.28600	5.29801	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.13500	0.11300	16.29630	0.00000	0.0000	5,490
16/09/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.04500	0.03300	26.66667	0.00000	0.0000	100
16/09/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.01000	0.00400	60.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.37000	0.37400	1.08108	0.00000	0.0000	200
16/09/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.74000	0.73000	1.35135	0.00000	0.0000	3,455
16/09/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	1.24000	1.23000	0.80645	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,490
16/09/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.79000	0.78000	1.26582	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,200
16/09/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.54200	0.53100	2.02952	0.00000	0.0000	1,200
16/09/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.89000	0.88000	1.12360	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	630
16/09/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.64100	0.63100	1.56006	0.00000	0.0000	630
16/09/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.59200	0.58100	1.85811	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.03000	0.01700	43.33333	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.19000	0.18700	1.57895	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
16/09/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.07200	0.05100	29.16667	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.08200	0.07100	13.41463	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.05400	0.03500	35.18519	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.11400	0.10500	7.89474	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.49300	0.48100	2.43408	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.99000	0.98000	1.01010	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.10100	0.07900	21.78218	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.06100	0.04900	19.67213	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.04000	0.02400	40.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.15000	0.14400	4.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	1.09000	1.08000	0.91743	0.00000	0.0000	0
16/09/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19			Foreign Exchange Future	11.87530	11.86680	0.07158	11.88100	11.8090	24,300
16/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.52000	0.50500	2.88462	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.29500	0.28800	2.37288	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.49500	0.48000	3.03030	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.32000	0.31300	2.18750	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.54600	0.53100	2.74725	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.27100	0.26400	2.58303	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.30400	0.29100	4.27632	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.62900	0.62400	0.79491	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.72700	0.71300	1.92572	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.15200	0.14600	3.94737	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.40500	0.39100	3.45679	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.43000	0.42400	1.39535	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.47000	0.45600	2.97872	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.34500	0.33900	1.73913	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.39700	1.38900	0.57266	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.20700	1.19800	0.74565	0.00000	0.0000	0
16/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19			Foreign Exchange Future	11.99750	11.99340	0.03417	0.00000	0.0000	5,428
16/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.85700	0.85700	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.31000	0.31400	1.29032	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.82900	0.82900	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.33200	0.33600	1.20482	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.88600	0.88500	0.11287	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.28900	0.29200	1.03806	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.80200	0.80200	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.35500	0.35900	1.12676	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.63600	0.63600	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.53900	0.54300	0.74212	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.15900	1.15800	0.08628	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
16/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.16200	0.16500	1.85185	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.67900	0.67900	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.48200	0.48600	0.82988	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.48900	0.48900	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.79200	0.79600	0.50505	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.91700	0.91700	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.27000	0.27400	1.48148	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.23400	1.23300	0.08104	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.13700	0.14000	2.18978	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.72600	0.72600	0.00000	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.42900	0.43300	0.93240	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.08600	1.08500	0.09208	0.00000	0.0000	0
16/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.18900	0.19200	1.58730	0.00000	0.0000	0
16/09/2011	£ / R 2012/06/18			Foreign Exchange Future	12.11240	12.11300	0.00495	0.00000	0.0000	1,855
16/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.83200	0.84100	1.08173	0.00000	0.0000	0
16/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.57000	0.57800	1.40351	0.00000	0.0000	0
16/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.81000	0.81900	1.11111	0.00000	0.0000	0
16/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.59800	0.60600	1.33779	0.00000	0.0000	0
16/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.85400	0.86300	1.05386	0.00000	0.0000	0
16/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.54200	0.55000	1.47601	0.00000	0.0000	0
16/09/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.09670	0.09660	0.10341	0.00000	0.0000	12,230
16/09/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.01670	0.01660	0.59880	0.00000	0.0000	0
16/09/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00671	0.00660	1.63934	0.00000	0.0000	0
16/09/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.02670	0.02660	0.37453	0.00000	0.0000	0
16/09/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.40330	11.40340	0.00088	0.00000	0.0000	0
16/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.09800	0.09790	0.10204	0.00000	0.0000	5,690
16/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01808	0.01798	0.55310	0.00000	0.0000	0
16/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
16/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00872	0.00858	1.60550	0.00000	0.0000	0
16/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00072	0.00068	5.55556	0.00000	0.0000	0
16/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.02802	0.02792	0.35689	0.00000	0.0000	0
16/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
16/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.09930	0.09920	0.10070	0.00000	0.0000	0
16/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00930	0.00920	1.07527	0.00000	0.0000	0
16/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00070	0.00080	14.28571	0.00000	0.0000	0
16/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01930	0.01920	0.51813	0.00000	0.0000	0
16/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19			Foreign Exchange Future	10.28210	10.23460	0.46197	10.25010	10.2020	52,928
16/09/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.63200	0.58500	7.43671	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
16/09/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.58200	0.53500	8.07560	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.68200	0.63500	6.89150	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,065
16/09/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.48300	0.43500	9.93789	0.00000	0.0000	5,655
16/09/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.14400	0.17800	23.61111	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.02600	0.01300	50.00000	0.00000	0.0000	3,590
16/09/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.98200	0.93500	4.78615	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,195
16/09/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.08300	0.04600	44.57831	0.00000	0.0000	6,195
16/09/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.05100	0.06100	19.60784	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.28900	0.23900	17.30104	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.37200	0.41700	12.09677	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.88200	0.83500	5.32880	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.27700	0.31800	14.80144	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.32400	0.36700	13.27160	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.01300	0.00500	61.53846	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.23100	0.27000	16.88312	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.81800	0.86500	5.74572	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.86800	0.91500	5.41475	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	11.60	P	Foreign Exchange Future	1.31800	1.36500	3.56601	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.56900	0.61500	8.08436	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.35	C	Foreign Exchange Future	0.03800	0.02000	47.36842	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.35	P	Foreign Exchange Future	0.10600	0.13500	27.35849	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.20	C	Foreign Exchange Future	0.11700	0.07400	36.75214	0.00000	0.0000	0
16/09/2011	€ / R 2011/09/19	10.20	P	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19			Foreign Exchange Future	10.40170	10.35430	0.45569	10.40830	10.3275	25,985
16/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.70100	0.66400	5.27817	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.09900	0.11000	11.11111	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.66400	0.62700	5.57229	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.11200	0.12300	9.82143	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.74000	0.70200	5.13514	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.08800	0.09800	11.36364	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.56200	0.53100	5.51601	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
16/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.16000	0.17700	10.62500	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.90400	0.86200	4.64602	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.05200	0.05800	11.53846	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.12800	1.08200	4.07801	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.03500	0.99200	4.15459	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.03300	0.03800	15.15152	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.08200	0.07700	6.09756	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.43000	1.47300	3.00699	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.59400	0.56200	5.38721	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.14200	0.15800	11.26761	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.09500	0.08800	7.36842	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.29300	1.33400	3.17092	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	0.94700	0.90500	4.43506	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	8,220
16/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.17700	0.16500	6.77966	0.00000	0.0000	8,220
16/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.77500	0.81100	4.64516	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.42100	0.39500	6.17577	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.26900	0.29100	8.17844	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.09100	0.08400	7.69231	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.33900	1.38000	3.06199	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.37400	0.35000	6.41711	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.32200	0.34600	7.45342	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.53100	0.50100	5.64972	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.17900	0.19700	10.05587	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	0.86100	0.82100	4.64576	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.05900	0.06700	13.55932	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.14300	0.13300	6.99301	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.94100	0.97900	4.03826	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.47400	0.44600	5.90717	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.22200	0.24200	9.00901	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.00000	0.47300	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.00000	0.21900	100.00000	0.00000	0.0000	2,740
16/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.00000	0.31800	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.00000	0.37200	100.00000	0.00000	0.0000	2,740
16/09/2011	€ / R 2012/03/19			Foreign Exchange Future	10.51240	10.46990	0.40428	0.00000	0.0000	10,751
16/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.70500	0.68000	3.54610	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.29300	0.31000	5.80205	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.67800	0.65400	3.53982	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.31600	0.33400	5.69620	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.73300	0.70700	3.54707	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.27100	0.28700	5.90406	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.51500	1.47600	2.57426	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.05300	0.05600	5.66038	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.62600	0.60400	3.51438	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
16/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.36400	0.38400	5.49451	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.89600	0.86500	3.45982	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.18400	0.19500	5.97826	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.56000	1.52100	2.50000	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.82700	0.79700	3.62757	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.21500	0.22700	5.58140	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.47500	0.45700	3.78947	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.56300	0.58700	4.26288	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.42200	0.40600	3.79147	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.66000	0.68600	3.93939	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.60200	0.58000	3.65449	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.39000	0.41000	5.12821	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.32300	0.31000	4.02477	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.91100	0.94000	3.18332	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.24100	0.23200	3.73444	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.22900	1.26200	2.68511	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.37600	0.36100	3.98936	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.76400	0.79100	3.53403	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.20300	0.19500	3.94089	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.44100	1.47500	2.35947	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.36200	0.34700	4.14365	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.80000	0.82700	3.37500	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.08200	1.04800	3.14233	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.12000	0.12800	6.66667	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.27800	0.26700	3.95683	0.00000	0.0000	0
16/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.06600	1.09700	2.90807	0.00000	0.0000	0
16/09/2011	€ / R 2012/06/18			Foreign Exchange Future	10.61920	10.58310	0.33995	0.00000	0.0000	5,100
16/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.71700	0.69800	2.64993	0.00000	0.0000	0
16/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.49800	0.51500	3.41365	0.00000	0.0000	0
16/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.69400	0.67600	2.59366	0.00000	0.0000	0
16/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.52500	0.54300	3.42857	0.00000	0.0000	0
16/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.74000	0.72100	2.56757	0.00000	0.0000	0
16/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.47100	0.48800	3.60934	0.00000	0.0000	0
16/09/2011	€ / R 2012/09/17			Foreign Exchange Future	10.72550	10.69580	0.27691	0.00000	0.0000	250
16/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.00000	0.71300	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.00000	0.74300	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.00000	0.69000	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.00000	0.77000	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.00000	0.73600	100.00000	0.00000	0.0000	0
16/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.00000	0.71600	100.00000	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.45810	7.46500	0.09252	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.76000	0.76800	1.05263	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.71200	0.71900	0.98315	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
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.81000	0.81700	0.86420	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.48000	0.48600	1.25000	0.00000	0.0000	14,286
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.15400	0.14700	4.54545	0.00000	0.0000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.21200	0.21200	0.00000	0.00000	0.0000	6,757
16/09/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.63360	7.69450	0.79779	7.67300	7.6570	6,028
16/09/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.98400	1.04500	6.19919	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.93400	0.99500	6.53105	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	1.03400	1.09500	5.89942	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.14400	0.19700	36.80556	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.01000	0.00300	70.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.19000	0.24600	29.47368	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.63400	0.69500	9.62145	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.43400	0.49500	14.05530	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.10200	0.15000	47.05882	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.01800	0.00600	66.66667	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.48400	0.54500	12.60331	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.31800	0.25700	19.18239	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.88400	0.94500	6.90045	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.36700	0.30700	16.34877	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.83400	0.89500	7.31415	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.53400	0.59500	11.42322	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.51600	0.45600	11.62791	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.23800	0.29500	23.94958	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.41700	0.35600	14.62830	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.64770	7.70830	0.79240	7.70000	7.6780	5,911
16/09/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.00800	1.06900	6.05159	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01000	0.01100	10.00000	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
16/09/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.96100	1.01800	5.93132	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.05600	1.11700	5.77652	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.29800	0.33500	12.41611	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.15000	0.12700	15.33333	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.43000	0.47600	10.69767	0.00000	0.0000	0
16/09/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.08200	0.06800	17.07317	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.66440	7.72760	0.82459	0.00000	0.0000	12,216
16/09/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.54500	0.59200	8.62385	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.13100	0.11400	12.97710	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.51100	0.55600	8.80626	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.14700	0.12800	12.92517	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.58100	0.63000	8.43373	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.11700	0.10200	12.82051	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.44800	0.48900	9.15179	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.18400	0.16100	12.50000	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.77900	0.83300	6.93196	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.27300	0.30000	9.89011	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.35900	0.32200	10.30641	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.41900	0.45800	9.30788	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.20500	0.18000	12.19512	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.73800	0.79100	7.18157	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.07400	0.06300	14.86486	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.47700	1.53800	4.12999	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	7.68360	7.74760	0.83294	0.00000	0.0000	5,790
16/09/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.38900	0.42400	8.99743	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.35500	0.32600	8.16901	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.36800	0.40000	8.69565	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.38400	0.35200	8.33333	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.41300	0.45000	8.95884	0.00000	0.0000	0
16/09/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.32900	0.30200	8.20669	0.00000	0.0000	0
16/09/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.71100	8.75590	0.51544	0.00000	0.0000	0
16/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.74000	1.77500	2.01149	0.00000	0.0000	0
16/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.32900	0.31900	3.03951	0.00000	0.0000	0
16/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.70300	1.73900	2.11392	0.00000	0.0000	0
16/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.34200	0.33300	2.63158	0.00000	0.0000	0
16/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.77700	1.81300	2.02589	0.00000	0.0000	0
16/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.31600	0.30700	2.84810	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.51990	7.55140	0.41889	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.27200	0.30200	11.02941	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.22300	0.25200	13.00448	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
16/09/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.32100	0.35100	9.34579	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.28200	0.25000	11.34752	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.23400	0.20200	13.67521	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.33100	0.30000	9.36556	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.06300	0.03500	44.44444	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.92000	0.95100	3.36957	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.62000	0.65100	5.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.43100	0.39900	7.42459	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.59930	7.63180	0.42767	0.00000	0.0000	10
16/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.41200	0.43500	5.58252	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.06300	0.05300	15.87302	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.37700	0.39800	5.57029	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.07800	0.06600	15.38462	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.45000	0.47500	5.55556	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.05100	0.04300	15.68627	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.18700	0.19700	5.34759	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.23800	0.21500	9.66387	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.80700	0.83900	3.96530	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.20600	0.22000	6.79612	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.20700	0.18800	9.17874	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.75800	0.79000	4.22164	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.31200	0.33000	5.76923	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.11300	0.09800	13.27434	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.71100	0.74200	4.36006	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.28200	0.30000	6.38298	0.00000	0.0000	0
16/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.13300	0.11800	11.27820	0.00000	0.0000	0
16/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.67320	7.70920	0.46917	0.00000	0.0000	0
16/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.12300	0.15900	29.26829	0.00000	0.0000	0
16/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.07300	0.10900	49.31507	0.00000	0.0000	0
16/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.17300	0.20900	20.80925	0.00000	0.0000	0
16/09/2011	CAD/ R 2012/03/19	7.50	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
16/09/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	22,388
16/09/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.54070	0.56850	5.14148	0.00000	0.0000	21,898
16/09/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.53210	8.48820	0.51453	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.88200	0.83800	4.98866	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.83200	0.78800	5.28846	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.93200	0.88800	4.72103	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.15600	0.11100	28.84615	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.52000	0.56200	8.07692	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.47000	0.51300	9.14894	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.73200	0.68800	6.01093	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.42100	0.46300	9.97625	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.27700	0.31500	13.71841	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.32400	0.36400	12.34568	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.56900	0.61200	7.55712	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.71900	0.76200	5.98053	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.68200	0.63800	6.45161	0.00000	0.0000	0
16/09/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.66100	8.61650	0.51380	0.00000	0.0000	272
16/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.53000	0.49000	7.54717	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.16900	0.17400	2.95858	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.50000	0.46100	7.80000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.18900	0.19500	3.17460	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.56100	0.52100	7.13012	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.15000	0.15500	3.33333	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.41900	0.38200	8.83055	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.25800	0.26600	3.10078	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.63000	0.58600	6.98413	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.11900	0.12000	0.84034	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.82400	0.77800	5.58252	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.39400	0.35900	8.88325	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.28300	0.29300	3.53357	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.26000	0.23500	9.61538	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
16/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.49900	0.51900	4.00802	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.15000	0.13400	10.66667	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.88900	0.91800	3.26209	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.19600	0.17600	10.20408	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.68500	0.71000	3.64964	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.44500	0.40700	8.53933	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.23400	0.24100	2.99145	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.74300	0.69800	6.05653	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.08200	0.08200	0.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.95300	0.90600	4.93179	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.29200	0.26400	9.58904	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.43100	0.44800	3.94432	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.04500	0.99800	4.49761	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.32900	0.29800	9.42249	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.36800	0.38200	3.80435	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.24600	0.22100	10.16260	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.53500	0.55500	3.73832	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.37000	0.33600	9.18919	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.30900	0.32000	3.55987	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.14200	0.12700	10.56338	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.93100	0.96100	3.22234	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.18600	0.16600	10.75269	0.00000	0.0000	0
16/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.72500	0.75000	3.44828	0.00000	0.0000	0
16/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.78240	8.74290	0.44976	0.00000	0.0000	0
16/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.18200	0.14300	21.42857	0.00000	0.0000	0
16/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.13200	0.09300	29.54545	0.00000	0.0000	0
16/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.23200	0.19300	16.81034	0.00000	0.0000	0
16/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	RAIN 2011/09/19			Foreign Exchange Future	14,988.11000	14,966.08000	0.14698	0.00000	0.0000	0
16/09/2011	RAIN 2011/12/19			Foreign Exchange Future	15,171.20000	15,150.83000	0.13427	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.16130	1.16380	0.21528	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.06150	0.06380	3.73984	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.00020	0.00000	100.00000	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.00470	0.00220	53.19149	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.11130	0.11380	2.24618	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.17600	1.17890	0.24660	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.08960	0.09140	2.00893	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.01360	0.01250	8.08824	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.05840	0.05940	1.71233	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
16/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.03240	0.03050	5.86420	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.13020	0.13270	1.92012	0.00000	0.0000	0
16/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00420	0.00380	9.52381	0.00000	0.0000	0
16/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.19220	1.19470	0.20970	0.00000	0.0000	0
16/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00780	0.00530	32.05128	0.00000	0.0000	0
16/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05780	0.05530	4.32526	0.00000	0.0000	0
16/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.04220	0.04470	5.92417	0.00000	0.0000	0
16/09/2011	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

536,765

Option Open Interest

404,196

Total

940,961