



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/09/2011

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
20/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.79290	7.76580	0.34775	7.82970	7.7112	171,356
20/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.55600	0.54400	2.15827	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.11300	0.12800	13.27434	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.52200	0.51300	1.72414	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.12900	0.14700	13.95349	0.00000	0.0000	1,000
20/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.59100	0.57900	2.03046	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.09800	0.11300	15.30612	0.00000	0.0000	3,780
20/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.05900	1.04000	1.79415	0.00000	0.0000	6,425
20/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.45600	0.48200	5.70175	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.24900	0.24800	0.40161	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.03500	0.04700	34.28571	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.82800	0.81300	1.81159	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.08400	0.09900	17.85714	0.00000	0.0000	1,500
20/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.62700	0.61500	1.91388	0.00000	0.0000	5,560
20/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.64500	1.62000	1.51976	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	5,000
20/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.16900	0.18900	11.83432	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.46200	0.45500	1.51515	0.00000	0.0000	11,280
20/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.34800	1.32600	1.63205	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00500	0.01000	100.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.39700	1.37400	1.64639	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00400	0.00800	100.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.54500	1.52100	1.55340	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00200	0.00500	150.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.23400	0.23400	0.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.49100	0.51800	5.49898	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.84400	1.81800	1.40998	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.49100	0.48300	1.62933	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.14800	0.16700	12.83784	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.10600	1.08600	1.80832	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01300	0.02000	53.84615	0.00000	0.0000	16,340
20/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.01100	0.99300	1.78042	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
20/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.01800	0.02700	50.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.28200	0.27900	1.06383	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.38900	0.41300	6.16967	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.36100	0.35600	1.38504	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.26800	0.29000	8.20896	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.96500	0.94700	1.86528	0.00000	0.0000	560
20/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.02200	0.03100	40.90909	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.49600	1.47200	1.60428	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.44600	1.42300	1.59059	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00300	0.00700	133.33333	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.79400	1.76800	1.44928	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.31900	0.31500	1.25392	0.00000	0.0000	1,000
20/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.32600	0.34900	7.05521	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.40900	0.40200	1.71149	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.21600	0.23600	9.25926	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.20200	1.18100	1.74709	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00900	0.01500	66.66667	0.00000	0.0000	5,000
20/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.94400	1.91700	1.38889	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.30000	0.29600	1.33333	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.35700	0.38000	6.44258	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.07200	0.08600	19.44444	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.66500	0.65200	1.95489	0.00000	0.0000	14,600
20/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.25100	1.22900	1.75859	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	560
20/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.16400	0.16700	1.82927	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.72100	0.75100	4.16089	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.19600	0.19700	0.51020	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.60300	0.63100	4.64345	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.69500	1.66900	1.53392	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.70400	0.69100	1.84659	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.06100	0.07500	22.95082	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	0.91900	0.90200	1.84984	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.02600	0.03600	38.46154	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.74400	0.73000	1.88172	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.05100	0.06400	25.49020	0.00000	0.0000	1,000
20/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.15400	1.13400	1.73310	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01100	0.01800	63.63636	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.59500	1.57000	1.56740	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.17400	0.17600	1.14943	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.68100	0.71000	4.25844	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
20/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.29900	1.27700	1.69361	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00600	0.01100	83.33333	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.87300	0.85700	1.83276	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.03000	0.04100	36.66667	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.38400	0.37800	1.56250	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.24100	0.26200	8.71369	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.15500	0.15800	1.93548	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.76200	0.79200	3.93701	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.18400	0.18600	1.08696	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.64100	0.67000	4.52418	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.33900	0.33400	1.47493	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.29600	0.31800	7.43243	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.78500	0.77100	1.78344	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.04200	0.05500	30.95238	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.22000	0.22100	0.45455	0.00000	0.0000	11,900
20/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.52700	0.55500	5.31309	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.74400	1.71900	1.43349	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.26500	0.26300	0.75472	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.42200	0.44700	5.92417	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.43500	0.42800	1.60920	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.19200	0.21200	10.41667	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.20800	0.20800	0.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.56500	0.59200	4.77876	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.88270	7.85480	0.35394	7.92000	7.8110	47,450
20/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.94200	0.92800	1.48620	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.09500	0.10900	14.73684	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.90100	0.89000	1.22087	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.10400	0.12100	16.34615	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.98400	0.96900	1.52439	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.08700	0.10000	14.94253	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.97200	0.95800	1.44033	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.08900	0.10300	15.73034	0.00000	0.0000	1,000
20/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.85300	0.84400	1.05510	0.00000	0.0000	30,100
20/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.12000	0.13900	15.83333	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.78300	0.77400	1.14943	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.15000	0.16900	12.66667	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.14300	1.12600	1.48731	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.06000	0.07100	18.33333	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.81700	0.80800	1.10159	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.13400	0.15300	14.17910	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.18700	1.17000	1.43218	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.05400	0.06500	20.37037	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.59800	0.59500	0.50167	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.26500	0.29000	9.43396	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
20/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.42600	0.42800	0.46948	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.49300	0.52300	6.08519	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.68400	0.67700	1.02339	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.20100	0.22200	10.44776	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.31900	0.32300	1.25392	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.73600	0.76800	4.34783	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.23200	1.21400	1.46104	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.04900	0.05900	20.40816	0.00000	0.0000	10,000
20/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.30600	0.31100	1.63399	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.77300	0.80600	4.26908	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.09900	1.08300	1.45587	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.06600	0.07800	18.18182	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.40800	0.41000	0.49020	0.00000	0.0000	5,000
20/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.52500	0.55500	5.71429	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.89000	0.88000	1.12360	0.00000	0.0000	10,000
20/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.10700	0.12500	16.82243	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.27700	1.25800	1.48786	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.04400	0.05300	20.45455	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.65400	0.64700	1.07034	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.22100	0.24200	9.50226	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.34600	0.34900	0.86705	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.66300	0.69400	4.67572	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.46300	0.46400	0.21598	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.43000	0.45900	6.74419	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.93100	0.91700	1.50376	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.09800	0.11200	14.28571	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.32200	1.30300	1.43722	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.03900	0.04800	23.07692	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.48300	0.48400	0.20704	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.40000	0.42900	7.25000	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.39200	0.39400	0.51020	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.55900	0.58900	5.36673	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.44400	0.44600	0.45045	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.46100	0.49100	6.50759	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.36000	0.36400	1.11111	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.62700	0.65900	5.10367	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.71600	0.70900	0.97765	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.18300	0.20400	11.47541	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.74900	0.74100	1.06809	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.16600	0.18600	12.04819	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.05600	1.04100	1.42045	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.07300	0.08600	17.80822	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.52600	0.52500	0.19011	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.34300	0.37000	7.87172	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.37600	0.37800	0.53191	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
20/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.59300	0.62300	5.05902	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.62400	0.62100	0.48077	0.00000	0.0000	5,000
20/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.24100	0.26600	10.37344	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.50800	1.48700	1.39257	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.02500	0.03200	28.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.74800	1.72500	1.31579	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.57300	0.57100	0.34904	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.29000	0.31600	8.96552	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.33200	0.33600	1.20482	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.69900	0.73100	4.57797	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.69900	1.67700	1.29488	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.01400	0.99900	1.47929	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.08100	0.09400	16.04938	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.50400	0.50400	0.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.37100	0.39900	7.54717	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.29500	0.29900	1.35593	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.81200	0.84400	3.94089	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.46100	1.44000	1.43737	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.54900	0.54800	0.18215	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.31600	0.34300	8.54430	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.36800	1.34900	1.38889	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.03500	0.04400	25.71429	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.41400	1.39400	1.41443	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.03100	0.03900	25.80645	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.55500	1.53400	1.35048	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.02200	0.02900	31.81818	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.79600	1.77300	1.28062	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.28300	0.28800	1.76678	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.85000	0.88300	3.88235	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.27300	0.27800	1.83150	0.00000	0.0000	0
20/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.89000	0.92300	3.70787	0.00000	0.0000	0
20/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.96960	7.93850	0.39023	7.93740	7.8678	19,925
20/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.91700	0.90900	0.87241	0.00000	0.0000	0
20/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.19700	0.22100	12.18274	0.00000	0.0000	0
20/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.88500	0.87800	0.79096	0.00000	0.0000	0
20/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.21500	0.24000	11.62791	0.00000	0.0000	0
20/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.95000	0.94200	0.84211	0.00000	0.0000	0
20/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.18000	0.20400	13.33333	0.00000	0.0000	0
20/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.05890	8.02430	0.42934	0.00000	0.0000	979
20/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.08000	1.07000	0.92593	0.00000	0.0000	0
20/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.22100	0.24600	11.31222	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
20/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.04400	1.03800	0.57471	0.00000	0.0000	0
20/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.23500	0.26400	12.34043	0.00000	0.0000	0
20/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.11600	1.10500	0.98566	0.00000	0.0000	16,000
20/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.20700	0.23100	11.59420	0.00000	0.0000	0
20/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.25400	0.28400	11.81102	0.00000	0.0000	0
20/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.01300	1.00800	0.49358	0.00000	0.0000	42,000
20/09/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.41700	1.46400	3.31687	0.00000	0.0000	0
20/09/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.37600	0.38800	3.19149	0.00000	0.0000	360
20/09/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.71000	0.71600	0.84507	0.00000	0.0000	0
20/09/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.55100	0.59200	7.44102	0.00000	0.0000	360
20/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.13440	8.10080	0.41306	0.00000	0.0000	0
20/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.91800	0.92000	0.21786	0.00000	0.0000	0
20/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.48400	0.51900	7.23140	0.00000	0.0000	0
20/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.89400	0.89800	0.44743	0.00000	0.0000	0
20/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.51000	0.54700	7.25490	0.00000	0.0000	0
20/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.94200	0.94400	0.21231	0.00000	0.0000	0
20/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.45800	0.49300	7.64192	0.00000	0.0000	0
20/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.65800	0.69800	6.07903	0.00000	0.0000	540
20/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.79200	0.79900	0.88384	0.00000	0.0000	300
20/09/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.44100	1.48700	3.19223	0.00000	0.0000	0
20/09/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.47500	0.48800	2.73684	0.00000	0.0000	540
20/09/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.21460	8.18180	0.39929	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.93100	0.93800	0.75188	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.66600	0.70600	6.00601	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.91200	0.91900	0.76754	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.69700	0.73700	5.73888	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.95200	0.95800	0.63025	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.63700	0.67600	6.12245	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.46300	1.50800	3.07587	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.57800	0.59000	2.07612	0.00000	0.0000	180
20/09/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.87400	0.88200	0.91533	0.00000	0.0000	0
20/09/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.75900	0.80000	5.40184	0.00000	0.0000	180
20/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.89180	8.86650	0.28453	0.00000	0.0000	0
20/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.55300	1.57100	1.15905	0.00000	0.0000	0
20/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.16100	1.20500	3.78984	0.00000	0.0000	0
20/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.53300	1.55100	1.17417	0.00000	0.0000	0
20/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.19100	1.23500	3.69437	0.00000	0.0000	0
20/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.57400	1.59100	1.08005	0.00000	0.0000	0
20/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.13200	1.17500	3.79859	0.00000	0.0000	0
20/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.84200	0.88700	5.34442	0.00000	0.0000	0
20/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.73400	1.75300	1.09573	0.00000	0.0000	200
20/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.02250	9.99720	0.25243	0.00000	0.0000	0
20/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.22400	2.24700	1.03417	0.00000	0.0000	0
20/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.40200	1.45000	3.42368	0.00000	0.0000	0
20/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.20400	2.22700	1.04356	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
20/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.43200	1.48000	3.35196	0.00000	0.0000	0
20/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.24500	2.26800	1.02450	0.00000	0.0000	0
20/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.37300	1.42100	3.49599	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.79290	7.76580	0.34775	0.00000	0.0000	497
20/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.82789	0.81255	1.85290	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.03499	0.04675	33.60960	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.78537	0.77083	1.85136	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.04247	0.05503	29.57382	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.87291	0.85682	1.84326	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.03001	0.04102	36.68777	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.88270	7.85480	0.35394	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.59785	0.59531	0.42486	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.26515	0.29051	9.56440	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.57278	0.57095	0.31949	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.29008	0.31615	8.98718	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.62407	0.62075	0.53199	0.00000	0.0000	0
20/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.24137	0.26595	10.18354	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19			Foreign Exchange Future	12.18060	12.19670	0.13218	12.25100	12.1610	18,879
20/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.68900	0.72300	4.93469	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.15800	0.17600	11.39241	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.65700	0.69100	5.17504	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.17600	0.19400	10.22727	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.72300	0.75600	4.56432	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.14200	0.15900	11.97183	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.39300	0.42800	8.90585	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.41200	0.43100	4.61165	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.95200	0.98100	3.04622	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.07100	0.08400	18.30986	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.53800	0.57400	6.69145	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.25700	0.27700	7.78210	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.62600	0.66000	5.43131	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.19500	0.21300	9.23077	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.69700	1.71700	1.17855	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.50100	1.52300	1.46569	0.00000	0.0000	0
20/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19			Foreign Exchange Future	12.31100	12.32610	0.12265	12.26950	12.2695	5,431
20/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.07100	1.10500	3.17460	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.21000	0.22900	9.04762	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.03600	1.07100	3.37838	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.22500	0.24500	8.88889	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.10700	1.14000	2.98103	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.19600	0.21400	9.18367	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.00200	1.03700	3.49301	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.24100	0.26100	8.29876	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
20/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.79300	0.83100	4.79193	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.38200	0.40500	6.02094	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.41700	1.44500	1.97601	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.10600	0.11900	12.26415	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.84700	0.88400	4.36836	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.33600	0.35800	6.54762	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.60700	0.64500	6.26030	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.59600	0.61900	3.85906	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.14300	1.17600	2.88714	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.18200	0.20000	9.89011	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.50500	1.53100	1.72757	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.09400	0.10500	11.70213	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.90400	0.94100	4.09292	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.29300	0.31500	7.50853	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.33400	1.36300	2.17391	0.00000	0.0000	0
20/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.12300	0.13700	11.38211	0.00000	0.0000	0
20/09/2011	£ / R 2012/06/18			Foreign Exchange Future	12.43690	12.44690	0.08041	12.36400	12.3640	1,860
20/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.01700	1.02000	0.29499	0.00000	0.0000	0
20/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.43000	0.42300	1.62791	0.00000	0.0000	0
20/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.99000	0.99400	0.40404	0.00000	0.0000	0
20/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.45300	0.44700	1.32450	0.00000	0.0000	0
20/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.04600	1.05000	0.38241	0.00000	0.0000	0
20/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.40900	0.40300	1.46699	0.00000	0.0000	0
20/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10210	0.10170	0.39177	0.10100	0.1005	5,690
20/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02216	0.02177	1.75993	0.00000	0.0000	0
20/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00006	0.00007	16.66667	0.00000	0.0000	0
20/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01240	0.01213	2.17742	0.00000	0.0000	0
20/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00030	0.00043	43.33333	0.00000	0.0000	0
20/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03211	0.03172	1.21457	0.00000	0.0000	0
20/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00001	0.00002	100.00000	0.00000	0.0000	0
20/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10340	0.10300	0.38685	0.10186	0.1014	42
20/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01340	0.01300	2.98507	0.00000	0.0000	0
20/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00340	0.00300	11.76471	0.00000	0.0000	0
20/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02340	0.02300	1.70940	0.00000	0.0000	0
20/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19			Foreign Exchange Future	10.60140	10.63310	0.29902	10.68600	10.5890	25,696
20/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.86700	0.90400	4.26759	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.06600	0.07100	7.57576	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.82600	0.86400	4.60048	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.90900	0.94500	3.96040	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.05800	0.06200	6.89655	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.71000	0.74900	5.49296	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
20/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.10900	0.11600	6.42202	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.08300	1.12000	3.41644	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.03200	0.03700	15.62500	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.32200	1.35700	2.64750	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.22600	1.26100	2.85481	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.10600	0.12600	18.86792	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.25500	1.24300	0.95618	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.74800	0.78600	5.08021	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.09700	0.10300	6.18557	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.12300	0.14600	18.69919	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.12200	1.11300	0.80214	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.13000	1.16700	3.27434	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.02900	0.03400	17.24138	0.00000	0.0000	8,220
20/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.23300	0.26600	14.16309	0.00000	0.0000	8,220
20/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.63200	0.63300	0.15823	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.54400	0.58300	7.16912	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.19300	0.20000	3.62694	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.11700	0.13900	18.80342	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.16600	1.15600	0.85763	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.48700	0.52700	8.21355	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.23600	0.24400	3.38983	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.67300	0.71300	5.94354	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.12200	0.13000	6.55738	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.03800	1.07300	3.37187	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.18600	0.21600	16.12903	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.78500	0.78300	0.25478	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.60600	0.64500	6.43564	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.15500	0.16200	4.51613	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.63900	0.67800	6.10329	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.13800	0.14500	5.07246	0.00000	0.0000	2,740
20/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.21400	0.22100	3.27103	0.00000	0.0000	0
20/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.51500	0.55400	7.57282	0.00000	0.0000	2,740
20/09/2011	€ / R 2012/03/19			Foreign Exchange Future	10.72170	10.75500	0.31059	0.00000	0.0000	10,757
20/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.85000	0.89900	5.76471	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.22800	0.24400	7.01754	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.81800	0.86700	5.99022	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.24600	0.26200	6.50407	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.88400	0.93200	5.42986	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.21200	0.22700	7.07547	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.71300	1.75000	2.15995	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.04100	0.04500	9.75610	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.75700	0.80700	6.60502	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
20/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.28500	0.30200	5.96491	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.06300	1.10700	4.13923	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.14100	0.15200	7.80142	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.76000	1.79600	2.04545	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.98900	1.03500	4.65116	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.16700	0.18000	7.78443	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.58200	0.63100	8.41924	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.46000	0.47600	3.47826	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.52000	0.56800	9.23077	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.54800	0.56300	2.73723	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.73000	0.77900	6.71233	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.30800	0.32400	5.19481	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.40000	0.44400	11.00000	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.77800	0.78900	1.41388	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.30000	0.33700	12.33333	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.07800	1.08200	0.37106	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.46400	0.51100	10.12931	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.64200	0.65600	2.18069	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.25200	0.28600	13.49206	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.28000	1.28100	0.07813	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.44700	0.49300	10.29083	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.67500	0.68800	1.92593	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.26600	1.30700	3.23855	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.09400	0.10200	8.51064	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.34500	0.38600	11.88406	0.00000	0.0000	0
20/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.92300	0.93100	0.86674	0.00000	0.0000	0
20/09/2011	€ / R 2012/06/18			Foreign Exchange Future	10.84040	10.87000	0.27305	0.00000	0.0000	13,120
20/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.85000	0.90600	6.58824	0.00000	0.0000	0
20/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.41000	0.43600	6.34146	0.00000	0.0000	0
20/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.82400	0.88100	6.91748	0.00000	0.0000	0
20/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.43400	0.46100	6.22120	0.00000	0.0000	0
20/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.87600	0.93100	6.27854	0.00000	0.0000	0
20/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.38600	0.41100	6.47668	0.00000	0.0000	0
20/09/2011	€ / R 2012/09/17			Foreign Exchange Future	10.96120	10.98670	0.23264	0.00000	0.0000	250
20/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.90000	0.91400	1.55556	0.00000	0.0000	0
20/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.66400	0.65300	1.65663	0.00000	0.0000	0
20/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.87500	0.93100	6.40000	0.00000	0.0000	0
20/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.68900	0.72000	4.49927	0.00000	0.0000	0
20/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.88300	0.94000	6.45527	0.00000	0.0000	0
20/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.59700	0.62900	5.36013	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.73350	7.70720	0.34008	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.03600	1.00900	2.60618	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.98600	0.96000	2.63692	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
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.08500	1.05900	2.39631	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.74000	0.71500	3.37838	0.00000	0.0000	14,286
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.05900	0.06600	11.86441	0.00000	0.0000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.39200	0.37300	4.84694	0.00000	0.0000	6,757
20/09/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.85670	7.90730	0.64404	7.90000	7.8630	6,497
20/09/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	1.21200	1.26400	4.29043	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	1.16400	1.21500	4.38144	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	1.26300	1.31500	4.11718	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.43800	0.48800	11.41553	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.08100	0.08100	0.00000	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	0.59700	0.64800	8.54271	0.00000	0.0000	0
20/09/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19			Foreign Exchange Future	7.87760	7.92480	0.59917	0.00000	0.0000	12,216
20/09/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	0.71200	0.76000	6.74157	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.08400	0.08500	1.19048	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	0.67200	0.72000	7.14286	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.09400	0.09500	1.06383	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	0.75200	0.80100	6.51596	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.59600	0.64300	7.88591	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.11800	0.11800	0.00000	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	0.96900	1.01900	5.15996	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.37500	0.41700	11.20000	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.75	P	Foreign Exchange Future	0.24700	0.24200	2.02429	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.45	C	Foreign Exchange Future	0.55900	0.60600	8.40787	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.45	P	Foreign Exchange Future	0.13100	0.13100	0.00000	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.00	C	Foreign Exchange Future	0.92400	0.97300	5.30303	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	7.00	P	Foreign Exchange Future	0.04600	0.04800	4.34783	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	6.20	C	Foreign Exchange Future	1.68600	1.73300	2.78766	0.00000	0.0000	0
20/09/2011	AUS / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
20/09/2011	AUS / R 2012/06/18			Foreign Exchange Future	7.90050	7.94400	0.55060	0.00000	0.0000	5,790
20/09/2011	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.51000	0.55300	8.43137	0.00000	0.0000	0
20/09/2011	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.26000	0.25900	0.38462	0.00000	0.0000	0
20/09/2011	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.48200	0.52400	8.71369	0.00000	0.0000	0
20/09/2011	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.28200	0.28000	0.70922	0.00000	0.0000	0
20/09/2011	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.53900	0.58200	7.97774	0.00000	0.0000	0
20/09/2011	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.23900	0.23800	0.41841	0.00000	0.0000	0
20/09/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.85630	8.88460	0.31955	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
20/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.85900	1.88500	1.39860	0.00000	0.0000	0
20/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.30300	0.30000	0.99010	0.00000	0.0000	0
20/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.82100	1.84700	1.42779	0.00000	0.0000	0
20/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.31500	0.31200	0.95238	0.00000	0.0000	0
20/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.89700	1.92400	1.42330	0.00000	0.0000	0
20/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.29100	0.28900	0.68729	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.84390	7.81190	0.40796	0.00000	0.0000	10
20/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.62800	0.60600	3.50318	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.03400	0.04400	29.41176	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.58500	0.56500	3.41880	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.04100	0.05300	29.26829	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.67100	0.64900	3.27869	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.02700	0.03700	37.03704	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.33100	0.31900	3.62538	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.13700	0.15700	14.59854	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.05100	1.02100	2.85442	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.36100	0.34900	3.32410	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.11700	0.13700	17.09402	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.00200	0.97300	2.89421	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.50300	0.48500	3.57853	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.05900	0.07300	23.72881	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.95300	0.92500	2.93809	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.46400	0.44800	3.44828	0.00000	0.0000	0
20/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.07000	0.08600	22.85714	0.00000	0.0000	0
20/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.92390	7.89040	0.42277	0.00000	0.0000	0
20/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.37400	0.34000	9.09091	0.00000	0.0000	0
20/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.32400	0.29000	10.49383	0.00000	0.0000	0
20/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.42400	0.39000	8.01887	0.00000	0.0000	0
20/09/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.82610	8.79820	0.31611	0.00000	0.0000	272
20/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.63200	0.63700	0.79114	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.10600	0.13900	31.13208	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.59600	0.60300	1.17450	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.12000	0.15500	29.16667	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.67000	0.67300	0.44776	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.09400	0.12500	32.97872	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.49900	0.51300	2.80561	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.17300	0.21500	24.27746	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.74700	0.74700	0.00000	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.07100	0.09900	39.43662	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
20/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.96100	0.94900	1.24870	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.03500	0.05100	45.71429	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.47000	0.48500	3.19149	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.19400	0.23700	22.16495	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.30700	0.32800	6.84039	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.38100	0.43000	12.86089	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.17300	0.19200	10.98266	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.74700	0.79400	6.29183	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.22900	0.25000	9.17031	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.55300	0.60200	8.86076	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.52900	0.54200	2.45747	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.15300	0.19400	26.79739	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.87200	0.86600	0.68807	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.04600	0.06800	47.82609	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.10200	1.08600	1.45191	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.02600	0.03800	46.15385	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.34600	0.36600	5.78035	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.32000	0.36800	15.00000	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.19700	1.17800	1.58730	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02100	0.03000	42.85714	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.39200	0.41000	4.59184	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.26600	0.31200	17.29323	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.28900	0.31100	7.61246	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.41300	0.46300	12.10654	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.44300	0.45900	3.61174	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.21700	0.26100	20.27650	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.16400	0.18200	10.97561	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.78800	0.83400	5.83756	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.21700	0.23700	9.21659	0.00000	0.0000	0
20/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.59100	0.63900	8.12183	0.00000	0.0000	0
20/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.95460	8.92590	0.32051	0.00000	0.0000	0
20/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.35500	0.32600	8.16901	0.00000	0.0000	0
20/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.30500	0.27600	9.50820	0.00000	0.0000	0
20/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.40500	0.37600	7.16049	0.00000	0.0000	0
20/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	RAIN 2011/12/19			Foreign Exchange Future	15,617.27000	15,612.17000	0.03266	0.00000	0.0000	0
20/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.21950	1.21630	0.26240	0.00000	0.0000	0
20/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.12710	0.12530	1.41621	0.00000	0.0000	0
20/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00760	0.00900	18.42105	0.00000	0.0000	0
20/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.08870	0.08750	1.35287	0.00000	0.0000	0
20/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.01920	0.02120	10.41667	0.00000	0.0000	0
20/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.17290	0.17040	1.44592	0.00000	0.0000	0
20/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00340	0.00410	20.58824	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
20/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.23630	1.23230	0.32355	0.00000	0.0000	0
20/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.03630	0.03230	11.01928	0.00000	0.0000	0
20/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.01370	0.01770	29.19708	0.00000	0.0000	0
20/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.08630	0.08230	4.63499	0.00000	0.0000	0
20/09/2011	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

346,717

Option Open Interest

250,428

Total

597,145