



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 23/09/2011

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
23/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.35450	8.35910	0.05506	8.51100	8.3398	338,234
23/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	1.04900	1.08600	3.52717	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.04500	0.07700	71.11111	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	1.00400	1.04300	3.88446	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.05000	0.08400	68.00000	0.00000	0.0000	1,000
23/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.09400	1.12900	3.19927	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.04000	0.07000	75.00000	0.00000	0.0000	3,780
23/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.01200	0.02200	83.33333	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.61600	1.63100	0.92822	0.00000	0.0000	6,425
23/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.20500	0.26800	30.73171	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.55900	0.62700	12.16458	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.02100	0.03800	80.95238	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.37500	1.39700	1.60000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.03600	0.06300	75.00000	0.00000	0.0000	1,000
23/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	1.14000	1.17200	2.80702	0.00000	0.0000	5,560
23/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	2.20900	2.22000	0.49796	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00500	0.01100	120.00000	0.00000	0.0000	5,000
23/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.06100	0.10100	65.57377	0.00000	0.0000	12,000
23/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.91500	0.96000	4.91803	0.00000	0.0000	11,280
23/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.91100	1.92400	0.68027	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00700	0.01500	114.28571	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.96100	1.97300	0.61193	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00700	0.01400	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	2.11000	2.12100	0.52133	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00600	0.01200	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.53200	0.60100	12.96992	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.22800	0.29200	28.07018	0.00000	0.0000	10,750
23/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.40800	2.41700	0.37375	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00400	0.00800	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.95900	1.00100	4.37956	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.05500	0.09200	67.27273	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.66400	1.67800	0.84135	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01000	0.01900	90.00000	0.00000	0.0000	16,340
23/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.56700	1.58300	1.02106	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
23/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.01300	0.02400	84.61538	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.62000	0.68500	10.48387	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.16600	0.22600	36.14458	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.75900	0.81500	7.37813	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.10500	0.15600	48.57143	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.51900	1.53600	1.11916	0.00000	0.0000	560
23/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.01500	0.02700	80.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	2.06000	2.07100	0.53398	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00600	0.01200	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	2.01000	2.02200	0.59701	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00600	0.01300	116.66667	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.35800	2.36800	0.42409	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00400	0.00900	125.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.68700	0.74800	8.87918	0.00000	0.0000	1,000
23/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.13300	0.18900	42.10526	0.00000	0.0000	5,128
23/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.83500	0.88500	5.98802	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.08100	0.12600	55.55556	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.76300	1.77600	0.73738	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00900	0.01700	88.88889	0.00000	0.0000	5,000
23/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.50700	2.51700	0.39888	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00300	0.00800	166.66667	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.65300	0.71600	9.64778	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.14900	0.20700	38.92617	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.03200	0.05700	78.12500	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	1.18600	1.21600	2.52951	0.00000	0.0000	14,600
23/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.81200	1.82500	0.71744	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00800	0.01600	100.00000	0.00000	0.0000	560
23/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.39300	0.46300	17.81170	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.38900	0.45400	16.70951	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.45700	0.52700	15.31729	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.30300	0.36800	21.45215	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.25900	2.26900	0.44267	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00500	0.01000	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.23300	1.26100	2.27088	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.02900	0.05200	79.31034	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.47000	1.49000	1.36054	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.01600	0.03100	93.75000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.28000	1.30600	2.03125	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.02600	0.04700	80.76923	0.00000	0.0000	1,000
23/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.71400	1.72700	0.75846	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01000	0.01800	80.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	2.15900	2.17000	0.50950	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00500	0.01100	120.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.41300	0.48300	16.94915	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.35900	0.42400	18.10585	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
23/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.86200	1.87400	0.64447	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00800	0.01500	87.50000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.42200	1.44300	1.47679	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.01800	0.03400	88.88889	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.79600	0.84900	6.65829	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.09200	0.14000	52.17391	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.37400	0.44300	18.44920	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.42000	0.48400	15.23810	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.43500	0.50500	16.09195	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.33100	0.39600	19.63746	0.00000	0.0000	100
23/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.72200	0.78100	8.17175	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.11800	0.17200	45.76271	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.32700	1.35100	1.80859	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.02300	0.04200	82.60870	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.50600	0.57500	13.63636	0.00000	0.0000	11,900
23/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.25200	0.31600	25.39683	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.30800	2.31800	0.43328	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00400	0.00900	125.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.58800	0.65500	11.39456	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.18400	0.24600	33.69565	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.87500	0.92200	5.37143	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.07100	0.11300	59.15493	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.48100	0.55100	14.55301	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.27700	0.34200	23.46570	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.00000	0.32600	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.00000	0.71700	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.00000	0.75300	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.00000	0.31200	100.00000	0.00000	0.0000	10,750
23/09/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00000	0.06300	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.00000	2.65400	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.00000	3.56400	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.02300	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.45080	8.45790	0.08402	8.57000	8.4340	49,601
23/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.47700	1.50700	2.03114	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.06200	0.08500	37.09677	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.43300	1.46500	2.23308	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.06800	0.09300	36.76471	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.52200	1.54900	1.77398	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.05700	0.07700	35.08772	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.50900	1.53700	1.85553	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.05800	0.07900	36.20690	0.00000	0.0000	1,000
23/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.37700	1.41200	2.54176	0.00000	0.0000	30,100
23/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.07600	0.10400	36.84211	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.29100	1.33200	3.17583	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.09000	0.12400	37.77778	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
23/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.69100	1.71100	1.18273	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.04000	0.05300	32.50000	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.33400	1.37200	2.84858	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.08300	0.11400	37.34940	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.73700	1.75600	1.09384	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.03600	0.04800	33.33333	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	1.04600	1.10600	5.73614	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.14500	0.19800	36.55172	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.78100	0.85900	9.98720	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.28000	0.35100	25.35714	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.16600	1.21600	4.28816	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.11500	0.15800	37.39130	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.60800	0.69100	13.65132	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.45700	0.53300	16.63020	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.78400	1.80400	1.12108	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.03300	0.04600	39.39394	0.00000	0.0000	10,000
23/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.58800	0.67100	14.11565	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.48700	0.56300	15.60575	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.64500	1.66700	1.33739	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.04400	0.05900	34.09091	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.75200	0.83200	10.63830	0.00000	0.0000	5,000
23/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.30100	0.37400	24.25249	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.42100	1.45300	2.25194	0.00000	0.0000	10,000
23/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.07000	0.09500	35.71429	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.83200	1.85300	1.14629	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.03100	0.04500	45.16129	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.12600	1.17800	4.61812	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.12500	0.17000	36.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.65200	0.73500	12.73006	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.40100	0.47700	18.95262	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.84100	0.91500	8.79905	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.24000	0.30700	27.91667	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.46500	1.49500	2.04778	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.06400	0.08700	35.93750	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.87900	1.90200	1.22406	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.02800	0.04400	57.14286	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.87300	0.94500	8.24742	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.22200	0.28700	29.27928	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.72400	0.80500	11.18785	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.32300	0.39700	22.91022	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.81000	0.88700	9.50617	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.25900	0.32900	27.02703	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.67500	0.75700	12.14815	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.37400	0.44900	20.05348	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.20700	1.25400	3.89395	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
23/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.10600	0.14600	37.73585	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.24900	1.29200	3.44275	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.09800	0.13400	36.73469	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.59900	1.62300	1.50094	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.04800	0.06500	35.41667	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.93800	1.00600	7.24947	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.18700	0.24800	32.62032	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.69900	0.78100	11.73104	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.34800	0.42300	21.55172	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	1.08600	1.14200	5.15654	0.00000	0.0000	5,000
23/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.13500	0.18400	36.29630	0.00000	0.0000	2,420
23/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	2.07200	2.09700	1.20656	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.02100	0.03900	85.71429	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.31500	2.34100	1.12311	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01400	0.03300	135.71429	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	1.00800	1.07000	6.15079	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.15700	0.21200	35.03185	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.62900	0.71300	13.35453	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.42800	0.50500	17.99065	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.26600	2.29200	1.14740	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01500	0.03400	126.66667	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.55400	1.58000	1.67310	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.05300	0.07200	35.84906	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.90500	0.97500	7.73481	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.20400	0.26700	30.88235	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.56800	0.65100	14.61268	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.51700	0.59300	14.70019	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	2.02300	2.04800	1.23579	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.02200	0.04000	81.81818	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.97300	1.03800	6.68037	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.17200	0.23000	33.72093	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.92700	1.95000	1.19357	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.02600	0.04200	61.53846	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.97500	1.99900	1.21519	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.02400	0.04100	70.83333	0.00000	0.0000	2,420
23/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	2.12000	2.14600	1.22642	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01900	0.03800	100.00000	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.36400	2.39000	1.09983	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01300	0.03200	146.15385	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.54900	0.63100	14.93625	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.54800	0.62300	13.68613	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.53000	0.61200	15.47170	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.57900	0.65400	12.95337	0.00000	0.0000	0
23/09/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00000	0.50900	100.00000	590.00000	590.0000	3
23/09/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.00000	0.85100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.54160	8.55390	0.14400	8.71000	8.5460	20,321
23/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.42400	1.48400	4.21348	0.00000	0.0000	0
23/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.13200	0.18000	36.36364	0.00000	0.0000	0
23/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.38400	1.44700	4.55202	0.00000	0.0000	0
23/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.14200	0.19300	35.91549	0.00000	0.0000	0
23/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.46500	1.52200	3.89078	0.00000	0.0000	0
23/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.12300	0.16800	36.58537	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.63590	8.65300	0.19801	0.00000	0.0000	979
23/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.59900	1.66800	4.31520	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.16300	0.21500	31.90184	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.56000	1.63100	4.55128	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.17400	0.22800	31.03448	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.63800	1.70500	4.09035	0.00000	0.0000	16,000
23/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.15200	0.20200	32.89474	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.18600	0.24300	30.64516	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.52200	1.59600	4.86202	0.00000	0.0000	37,000
23/09/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.10300	1.18300	7.25295	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.63900	0.73600	15.17997	0.00000	0.0000	360
23/09/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.11500	1.21300	8.78924	0.00000	0.0000	0
23/09/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.37900	0.46000	21.37203	0.00000	0.0000	360
23/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.71080	8.75280	0.48216	0.00000	0.0000	0
23/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.36900	1.49300	9.05771	0.00000	0.0000	0
23/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.35800	0.44000	22.90503	0.00000	0.0000	0
23/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.33700	1.46300	9.42408	0.00000	0.0000	0
23/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.37600	0.46000	22.34043	0.00000	0.0000	0
23/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.40100	1.52300	8.70807	0.00000	0.0000	0
23/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.34000	0.42000	23.52941	0.00000	0.0000	0
23/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.48600	0.57500	18.31276	0.00000	0.0000	540
23/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.19700	1.32800	10.94403	0.00000	0.0000	300
23/09/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.15900	1.24200	7.16135	0.00000	0.0000	0
23/09/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.77000	0.89500	16.23377	0.00000	0.0000	540
23/09/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.78880	8.85990	0.80898	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.35500	1.51900	12.10332	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.51600	0.60900	18.02326	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.33000	1.49600	12.48120	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.54100	0.63600	17.56007	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.38000	1.54600	12.02899	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.49100	0.58600	19.34827	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.21300	1.29800	7.00742	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.90200	1.05800	17.29490	0.00000	0.0000	180
23/09/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.28300	1.45100	13.09431	0.00000	0.0000	0
23/09/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.59400	0.69100	16.32997	0.00000	0.0000	180
23/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.45170	9.77140	3.38246	0.00000	0.0000	0
23/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.02700	2.42700	19.73360	0.00000	0.0000	0
23/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.07500	1.15600	7.53488	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
23/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.00800	2.40700	19.87052	0.00000	0.0000	0
23/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.10600	1.18600	7.23327	0.00000	0.0000	0
23/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.04800	2.44700	19.48242	0.00000	0.0000	0
23/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.04600	1.12600	7.64818	0.00000	0.0000	0
23/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.79400	0.87200	9.82368	0.00000	0.0000	0
23/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.24600	2.64300	17.67587	0.00000	0.0000	200
23/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.58240	10.58670	0.04063	0.00000	0.0000	0
23/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.76600	2.98500	7.91757	0.00000	0.0000	0
23/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.38400	1.59800	15.46243	0.00000	0.0000	0
23/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.74600	2.96400	7.93882	0.00000	0.0000	0
23/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.41400	1.62700	15.06365	0.00000	0.0000	0
23/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.78600	3.00700	7.93252	0.00000	0.0000	0
23/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.35400	1.57000	15.95273	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.35450	8.35910	0.05506	0.00000	0.0000	502
23/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.37470	1.39692	1.61635	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.02020	0.03782	87.22772	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.32718	1.35116	1.80684	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.02268	0.04206	85.44974	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.42247	1.44305	1.44678	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.01797	0.03395	88.92599	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.45080	8.45790	0.08402	0.00000	0.0000	5
23/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	1.04640	1.10575	5.67183	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.14560	0.19785	35.88599	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	1.00770	1.07045	6.22705	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.15690	0.21255	35.46845	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	1.08574	1.14176	5.15961	0.00000	0.0000	0
23/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.13494	0.18386	36.25315	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19			Foreign Exchange Future	12.81740	12.90090	0.65146	13.10550	12.9170	22,475
23/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.24800	1.36700	9.53526	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.08100	0.11600	43.20988	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.20600	1.32700	10.03317	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.08900	0.12600	41.57303	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.29000	1.40700	9.06977	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.07300	0.10600	45.20548	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.83400	0.96500	15.70743	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.21700	0.26400	21.65899	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.56200	1.67200	7.04225	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.04500	0.07100	57.77778	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.04800	1.17400	12.02290	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.13100	0.17300	32.06107	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.16600	1.28800	10.46312	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.09900	0.13700	38.38384	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.33300	2.42300	3.85769	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	0
23/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.13800	2.23100	4.34986	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
23/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.02100	0.03000	42.85714	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19			Foreign Exchange Future	12.95680	13.04400	0.67301	0.00000	0.0000	5,431
23/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.66600	1.80800	8.52341	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.15900	0.21400	34.59119	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.62600	1.77000	8.85609	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.16900	0.22600	33.72781	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.70700	1.84700	8.20152	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.15000	0.20300	35.33333	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.58600	1.73300	9.26860	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.17900	0.23900	33.51955	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.32900	1.48700	11.88864	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.27200	0.34300	26.10294	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.04600	2.16900	6.01173	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.08900	0.12500	40.44944	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.39900	1.55400	11.07934	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.24200	0.31000	28.09917	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.07300	1.24100	15.65704	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.41600	0.49700	19.47115	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.74800	1.88500	7.83753	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.14100	0.19100	35.46099	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.13400	2.25300	5.57638	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.07700	0.10900	41.55844	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.47100	1.62400	10.40109	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.21400	0.28000	30.84112	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.95900	2.08600	6.48290	0.00000	0.0000	0
23/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.10200	0.14200	39.21569	0.00000	0.0000	0
23/09/2011	£ / R 2012/06/18			Foreign Exchange Future	13.08780	13.18400	0.73504	0.00000	0.0000	2,627
23/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.54100	1.76900	14.79559	0.00000	0.0000	0
23/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.30300	0.43500	43.56436	0.00000	0.0000	0
23/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.50700	1.73500	15.12940	0.00000	0.0000	0
23/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.31900	0.45100	41.37931	0.00000	0.0000	0
23/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.57500	1.80300	14.47619	0.00000	0.0000	0
23/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.28700	0.41900	45.99303	0.00000	0.0000	0
23/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10960	0.10970	0.09124	0.11200	0.1089	5,290
23/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02968	0.02983	0.50539	0.00000	0.0000	0
23/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00008	0.00013	62.50000	0.00000	0.0000	0
23/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01981	0.02000	0.95911	0.00000	0.0000	0
23/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00021	0.00030	42.85714	0.00000	0.0000	0
23/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03962	0.03975	0.32812	0.00000	0.0000	0
23/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00002	0.00005	150.00000	0.00000	0.0000	0
23/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.11110	0.11120	0.09001	0.11312	0.1122	26
23/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.02173	0.02212	1.79475	0.00000	0.0000	0
23/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00063	0.00092	46.03175	0.00000	0.0000	0
23/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01372	0.01454	5.97668	0.00000	0.0000	0
23/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00262	0.00334	27.48092	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
23/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.03133	0.03164	0.98947	0.00000	0.0000	0
23/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00023	0.00044	91.30435	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19			Foreign Exchange Future	11.24450	11.30370	0.52648	11.43210	11.2650	28,071
23/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.47200	1.54100	4.68750	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.02800	0.03700	32.14286	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.42400	1.49400	4.91573	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.03000	0.04000	33.33333	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.52000	1.58800	4.47368	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.28300	1.35600	5.68979	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.03900	0.05200	33.33333	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.71300	1.77700	3.73614	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.95600	2.01900	3.22086	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.85900	1.92200	3.38892	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.29000	0.36700	26.55172	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.79600	0.81300	2.13568	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.33000	1.40200	5.41353	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.03600	0.04800	33.33333	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.32900	0.41100	24.92401	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.68500	0.70700	3.21168	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.76100	1.82500	3.63430	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	8,220
23/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.55800	0.65000	16.48746	0.00000	0.0000	8,220
23/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.31400	0.34600	10.19108	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	1.05900	1.14000	7.64873	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.06500	0.08600	32.30769	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.31500	0.39600	25.71429	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.72100	0.74200	2.91262	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.97800	1.06200	8.58896	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.08400	0.10800	28.57143	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.23600	1.31100	6.06796	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.04200	0.05700	35.71429	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.66400	1.73000	3.96635	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.46700	0.55800	19.48608	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.42300	0.45400	7.32861	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	1.14400	1.22100	6.73077	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.05000	0.06700	34.00000	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.19000	1.26600	6.38655	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.04600	0.06200	34.78261	0.00000	0.0000	2,740
23/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.07400	0.09700	31.08108	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	1.01800	1.10100	8.15324	0.00000	0.0000	2,740

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
23/09/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00000	0.67500	100.00000	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.00000	0.32100	100.00000	0.00000	0.0000	8,600
23/09/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.00000	0.92400	100.00000	0.00000	0.0000	0
23/09/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.32800	100.00000	0.00000	0.0000	8,600
23/09/2011	€ / R 2012/03/19			Foreign Exchange Future	11.37790	11.44160	0.55986	0.00000	0.0000	10,759
23/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.39900	1.51200	8.07720	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.12100	0.17000	40.49587	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.35800	1.47400	8.54197	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13000	0.18200	40.00000	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.44100	1.55200	7.70298	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.11300	0.16000	41.59292	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.34900	2.42800	3.36313	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02100	0.03600	71.42857	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.27800	1.39700	9.31142	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.15000	0.20500	36.66667	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.65500	1.75600	6.10272	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.07700	0.11400	48.05195	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.39800	2.47600	3.25271	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.02000	0.03400	70.00000	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.56800	1.67300	6.69643	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.09000	0.13100	45.55556	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	1.03300	1.16500	12.77832	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.25500	0.32300	26.66667	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.93900	1.07600	14.58999	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.31100	0.38400	23.47267	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.24100	1.36000	9.58904	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.16300	0.21800	33.74233	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.75700	0.89700	18.49406	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.47900	0.55500	15.86639	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.59700	0.73400	22.94807	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.71900	0.79200	10.15299	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.85400	0.99300	16.27635	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.37600	0.45100	19.94681	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.51500	0.64600	25.43689	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.88700	0.95400	7.55355	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.82900	0.96800	16.76719	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.40100	0.47600	18.70324	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.87900	1.97000	4.84300	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.05100	0.07800	52.94118	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.67200	0.81100	20.68452	0.00000	0.0000	0
23/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.59400	0.66900	12.62626	0.00000	0.0000	0
23/09/2011	€ / R 2012/06/18			Foreign Exchange Future	11.50510	11.57740	0.62842	0.00000	0.0000	14,019
23/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.36700	1.51800	11.04609	0.00000	0.0000	0
23/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.26200	0.34100	30.15267	0.00000	0.0000	0
23/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.33500	1.48500	11.23596	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
23/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.28000	0.35800	27.85714	0.00000	0.0000	0
23/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.40100	1.55200	10.77802	0.00000	0.0000	0
23/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.24600	0.32500	32.11382	0.00000	0.0000	0
23/09/2011	€ / R 2012/09/17			Foreign Exchange Future	11.63580	11.71620	0.69097	0.00000	0.0000	250
23/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.37300	1.55000	12.89148	0.00000	0.0000	0
23/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.46300	0.55900	20.73434	0.00000	0.0000	0
23/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.34200	1.51900	13.18927	0.00000	0.0000	0
23/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.48200	0.57800	19.91701	0.00000	0.0000	0
23/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.40500	1.58100	12.52669	0.00000	0.0000	0
23/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.44500	0.54000	21.34831	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	8.29050	8.29430	0.04584	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.59200	1.59700	0.31407	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.54200	1.54700	0.32425	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.64200	1.64700	0.30451	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00300	0.00600	100.00000	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	1.29300	1.30000	0.54138	0.00000	0.0000	14,286
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.00800	0.01300	62.50000	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.89800	0.90700	1.00223	0.00000	0.0000	6,757
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.00000	0.59200	100.00000	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.00000	0.13600	100.00000	0.00000	0.0000	11,429
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.00000	0.40500	100.00000	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.00000	0.19900	100.00000	0.00000	0.0000	11,111
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	0.00000	0.80000	100.00000	0.00000	0.0000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.00000	0.09400	100.00000	0.00000	0.0000	11,111
23/09/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.10520	8.12170	0.20357	8.16100	8.1405	9,537
23/09/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.46600	1.48400	1.22783	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.41500	1.43600	1.48410	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.51400	1.53200	1.18890	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.67700	0.72200	6.64697	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.07200	0.10000	38.88889	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.85200	0.88300	3.63850	0.00000	0.0000	0
23/09/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.04700	0.06100	29.78723	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.12440	8.14330	0.23263	8.16000	8.1595	22,057
23/09/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.95100	1.02500	7.78128	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.07700	0.13200	71.42857	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.90900	0.98600	8.47085	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.08500	0.14300	68.23529	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.99400	1.06400	7.04225	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.07000	0.12100	72.85714	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
23/09/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.82800	0.91100	10.02415	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.10400	0.16800	61.53846	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.21500	1.27100	4.60905	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.04100	0.07800	90.24390	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.57500	0.67600	17.56522	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.20100	0.28300	40.79602	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.78900	0.87500	10.89987	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.11500	0.18200	58.26087	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.17000	1.22800	4.95726	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.04600	0.08500	84.78261	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.93300	1.96300	1.55199	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00900	0.02000	122.22222	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.14720	8.16970	0.27617	0.00000	0.0000	6,090
23/09/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.72200	0.84500	17.03601	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.22500	0.32500	44.44444	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.68900	0.81400	18.14224	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.24200	0.34400	42.14876	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.75600	0.87600	15.87302	0.00000	0.0000	0
23/09/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.20900	0.30600	46.41148	0.00000	0.0000	0
23/09/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.01930	9.03570	0.18183	0.00000	0.0000	0
23/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.99400	2.00700	0.65196	0.00000	0.0000	0
23/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27500	0.27100	1.45455	0.00000	0.0000	0
23/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.95500	1.96800	0.66496	0.00000	0.0000	0
23/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28600	0.28200	1.39860	0.00000	0.0000	0
23/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.03300	2.04600	0.63945	0.00000	0.0000	0
23/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26400	0.26000	1.51515	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.10670	8.13060	0.29482	0.00000	0.0000	10
23/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.88200	0.92100	4.42177	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.02500	0.04000	60.00000	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.83400	0.87500	4.91607	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.02700	0.04400	62.96296	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.92900	0.96800	4.19806	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.02200	0.03700	68.18182	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.53900	0.59000	9.46197	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.08200	0.10900	32.92683	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.31900	1.35100	2.42608	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.01200	0.02000	66.66667	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.57800	0.62700	8.47751	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.07100	0.09600	35.21127	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.27000	1.30200	2.51969	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.01300	0.02100	61.53846	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.74500	0.78600	5.50336	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.03800	0.05500	44.73684	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.22100	1.25400	2.70270	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.01400	0.02300	64.28571	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
23/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.70200	0.74500	6.12536	0.00000	0.0000	0
23/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.04500	0.06400	42.22222	0.00000	0.0000	0
23/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.19130	8.21770	0.32229	0.00000	0.0000	0
23/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.76100	0.82100	7.88436	0.00000	0.0000	0
23/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.12000	0.15300	27.50000	0.00000	0.0000	0
23/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.72300	0.78400	8.43707	0.00000	0.0000	0
23/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.13200	0.16600	25.75758	0.00000	0.0000	0
23/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.79900	0.85700	7.25907	0.00000	0.0000	0
23/09/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.10800	0.13900	28.70370	0.00000	0.0000	0
23/09/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.09460	0.09520	0.63425	0.00000	0.0000	12,659
23/09/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.12580	0.12620	0.31797	0.00000	0.0000	18,519
23/09/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.10900	0.11050	1.37615	0.00000	0.0000	12,423
23/09/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.66010	0.57360	13.10408	0.00000	0.0000	100,000
23/09/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.12000	0.08150	32.08333	0.00000	0.0000	100,000
23/09/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.16360	0.12340	24.57213	0.00000	0.0000	12,346
23/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.24000	9.27880	0.41991	9.26900	9.2690	50
23/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	1.00800	1.06200	5.35714	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.06800	0.08300	22.05882	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.96400	1.02100	5.91286	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.07400	0.09200	24.32432	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	1.05100	1.10400	5.04282	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.06100	0.07500	22.95082	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.84700	0.90600	6.96576	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.10700	0.12700	18.69159	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.14000	1.19000	4.38596	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.05000	0.06100	22.00000	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.37000	1.41400	3.21168	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.80900	0.87000	7.54017	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.11900	0.14100	18.48739	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.58000	0.64300	10.86207	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.24000	0.26400	10.00000	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.35900	0.41800	16.43454	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.51900	0.53900	3.85356	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.45600	0.51900	13.81579	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.36600	0.39000	6.55738	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.88500	0.94300	6.55367	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.09500	0.11400	20.00000	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.27700	1.32300	3.60219	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.51100	1.55400	2.84580	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.63800	0.70200	10.03135	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.19800	0.22300	12.62626	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.60700	1.64800	2.55134	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
23/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.70300	0.76600	8.96159	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.16300	0.18700	14.72393	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.55300	0.61600	11.39241	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.26300	0.28700	9.12548	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.77300	0.83400	7.89133	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.13300	0.15500	16.54135	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.34200	0.40000	16.95906	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.55200	0.57100	3.44203	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.43400	0.49700	14.51613	0.00000	0.0000	0
23/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.39400	0.41800	6.09137	0.00000	0.0000	0
23/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.37460	9.41690	0.45122	0.00000	0.0000	0
23/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	1.00300	1.08500	8.17547	0.00000	0.0000	0
23/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.22800	0.26800	17.54386	0.00000	0.0000	0
23/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.97000	1.05300	8.55670	0.00000	0.0000	0
23/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.24500	0.28600	16.73469	0.00000	0.0000	0
23/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	1.03600	1.11800	7.91506	0.00000	0.0000	0
23/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.21100	0.25100	18.95735	0.00000	0.0000	0
23/09/2011	RAIN 2011/12/19			Foreign Exchange Future	16,648.99000	16,699.84000	0.30542	0.00000	0.0000	0
23/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.30740	1.30860	0.09179	0.00000	0.0000	0
23/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.21120	0.21540	1.98864	0.00000	0.0000	0
23/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00380	0.00680	78.94737	0.00000	0.0000	0
23/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.16490	0.17150	4.00243	0.00000	0.0000	0
23/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00750	0.01290	72.00000	0.00000	0.0000	0
23/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.25920	0.26190	1.04167	0.00000	0.0000	0
23/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00180	0.00330	83.33333	0.00000	0.0000	0
23/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.32470	1.32610	0.10568	0.00000	0.0000	0
23/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.15470	0.16530	6.85197	0.00000	0.0000	0
23/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.03000	0.03920	30.66667	0.00000	0.0000	0
23/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.12220	0.13460	10.14730	0.00000	0.0000	0
23/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.04750	0.05850	23.15789	0.00000	0.0000	0
23/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.19220	0.20060	4.37045	0.00000	0.0000	0
23/09/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01750	0.02450	40.00000	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>792,281</b>
<b>Option Open Interest</b>										<b>339,350</b>
<b>Total</b>										<b>1,131,631</b>