



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 26/09/2011

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
26/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.35910	8.17920	2.15215	8.40000	8.0578	334,125
26/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	1.08600	0.92100	15.19337	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.07700	0.09200	19.48052	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	1.04300	0.88300	15.34036	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.08400	0.10400	23.80952	0.00000	0.0000	1,000
26/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.12900	0.96100	14.88043	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.07000	0.08200	17.14286	0.00000	0.0000	3,780
26/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.63100	1.45000	11.09749	0.00000	0.0000	6,425
26/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.26800	0.33700	25.74627	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.62700	0.51600	17.70335	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.39700	1.22000	12.67001	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.06300	0.07400	17.46032	0.00000	0.0000	1,000
26/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	1.17200	1.00300	14.41980	0.00000	0.0000	5,560
26/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	2.22000	2.03400	8.37838	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	5,000
26/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.10100	0.13100	29.70297	0.00000	0.0000	12,000
26/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.96000	0.81000	15.62500	0.00000	0.0000	11,280
26/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.92400	1.73800	9.66736	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.97300	1.78700	9.42727	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	2.12100	1.93500	8.76945	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.60100	0.49300	17.97005	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.29200	0.36400	24.65753	0.00000	0.0000	10,750
26/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.41700	2.23200	7.65412	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	1.00100	0.84600	15.48452	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.09200	0.11700	27.17391	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.67800	1.49700	10.78665	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	16,340
26/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.58300	1.40300	11.37081	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
26/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.68500	0.56500	17.51825	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.22600	0.28600	26.54867	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.81500	0.67600	17.05521	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.15600	0.19700	26.28205	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.53600	1.35600	11.71875	0.00000	0.0000	560
26/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	2.07100	1.88500	8.98117	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	2.02200	1.83600	9.19881	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.36800	2.18200	7.85473	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.74800	0.61800	17.37968	0.00000	0.0000	1,000
26/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.18900	0.23900	26.45503	0.00000	0.0000	5,128
26/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.88500	0.74100	16.27119	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.12600	0.16200	28.57143	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.77600	1.59200	10.36036	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	5,000
26/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.51700	2.33100	7.38975	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00800	0.00200	75.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.71600	0.59100	17.45810	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.20700	0.26200	26.57005	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.05700	0.06600	15.78947	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	1.21600	1.04500	14.06250	0.00000	0.0000	14,600
26/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.82500	1.64000	10.13699	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	560
26/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.46300	0.37600	18.79050	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.45400	0.54700	20.48458	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.52700	0.43100	18.21632	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.36800	0.45200	22.82609	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.26900	2.08300	8.19744	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.01000	0.00400	60.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.26100	1.08800	13.71927	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.05200	0.05900	13.46154	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.49000	1.31000	12.08054	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.30600	1.13100	13.39969	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.04700	0.05200	10.63830	0.00000	0.0000	1,000
26/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.72700	1.54400	10.59641	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	2.17000	1.98400	8.57143	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.48300	0.39300	18.63354	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.42400	0.51400	21.22642	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
26/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.87400	1.68900	9.87193	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.44300	1.26500	12.33541	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.84900	0.70800	16.60777	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.14000	0.17900	27.85714	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.44300	0.35900	18.96163	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.48400	0.58000	19.83471	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.50500	0.41200	18.41584	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.39600	0.48300	21.96970	0.00000	0.0000	100
26/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.78100	0.64600	17.28553	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.17200	0.21700	26.16279	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.35100	1.17500	13.02739	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.04200	0.04600	9.52381	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.57500	0.47200	17.91304	0.00000	0.0000	11,900
26/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.31600	0.39300	24.36709	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.31800	2.13300	7.98102	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.65500	0.54000	17.55725	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.24600	0.31100	26.42276	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.92200	0.77500	15.94360	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.11300	0.14600	29.20354	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.55100	0.45100	18.14882	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.34200	0.42200	23.39181	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.32600	0.26400	19.01840	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.71700	0.83500	16.45746	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.75300	0.87400	16.06906	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.31200	0.25300	18.91026	0.00000	0.0000	10,750
26/09/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.06300	0.04900	22.22222	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.65400	2.82000	6.25471	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.56400	3.73800	4.88215	0.00000	0.0000	0
26/09/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.45790	8.27520	2.16011	8.50020	8.1565	46,133
26/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.50700	1.35000	10.41805	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.08500	0.11100	30.58824	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.46500	1.31000	10.58020	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.09300	0.12100	30.10753	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.54900	1.39100	10.20013	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.07700	0.10200	32.46753	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.53700	1.38000	10.21470	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.07900	0.10500	32.91139	0.00000	0.0000	1,000
26/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.41200	1.25900	10.83569	0.00000	0.0000	30,100
26/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.10400	0.13400	28.84615	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.33200	1.18100	11.33634	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.12400	0.15600	25.80645	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
26/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.71100	1.54900	9.46815	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.05300	0.07400	39.62264	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.37200	1.22000	11.07872	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.11400	0.14500	27.19298	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.75600	1.59200	9.33941	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.04800	0.06700	39.58333	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	1.10600	0.96900	12.38698	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.19800	0.24400	23.23232	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.85900	0.74900	12.80559	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.35100	0.42400	20.79772	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.21600	1.06900	12.08882	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.15800	0.19400	22.78481	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.69100	0.60400	12.59045	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.53300	0.62900	18.01126	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.80400	1.63600	9.31264	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.04600	0.06100	32.60870	0.00000	0.0000	10,000
26/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.67100	0.58500	12.81669	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.56300	0.66000	17.22913	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.66700	1.50600	9.65807	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.05900	0.08100	37.28814	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.83200	0.72600	12.74038	0.00000	0.0000	5,000
26/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.37400	0.45100	20.58824	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.45300	1.29900	10.59876	0.00000	0.0000	10,000
26/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.09500	0.12400	30.52632	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.85300	1.68100	9.28225	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.04500	0.05600	24.44444	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.17800	1.03300	12.30900	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.17000	0.20800	22.35294	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.73500	0.64200	12.65306	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.47700	0.56700	18.86792	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.91500	0.79700	12.89617	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.30700	0.37200	21.17264	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.49500	1.33900	10.43478	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.08700	0.11400	31.03448	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.90200	1.72500	9.30599	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.04400	0.05000	13.63636	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.94500	0.82400	12.80423	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.28700	0.34900	21.60279	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.80500	0.70400	12.54658	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.39700	0.47900	20.65491	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.88700	0.77300	12.85231	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.32900	0.39800	20.97264	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.75700	0.66200	12.54954	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.44900	0.53700	19.59911	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.25400	1.10600	11.80223	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
26/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.14600	0.18100	23.97260	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.29200	1.14300	11.53251	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.13400	0.16800	25.37313	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.62300	1.46300	9.85829	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.06500	0.08800	35.38462	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	1.00600	0.87900	12.62425	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.24800	0.30400	22.58065	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.78100	0.68300	12.54802	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.42300	0.50800	20.09456	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	1.14200	1.00100	12.34676	0.00000	0.0000	5,000
26/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.18400	0.22600	22.82609	0.00000	0.0000	2,420
26/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	2.09700	1.91200	8.82213	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.03900	0.03700	5.12821	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.34100	2.15000	8.15891	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.03300	0.02500	24.24242	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	1.07000	0.93800	12.33645	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.21200	0.26300	24.05660	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.71300	0.62300	12.62272	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.50500	0.59800	18.41584	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.29200	2.10200	8.28970	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.03400	0.02700	20.58824	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.58000	1.42100	10.06329	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.07200	0.09600	33.33333	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.97500	0.85100	12.71795	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.26700	0.32600	22.09738	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.65100	0.56700	12.90323	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.59300	0.69200	16.69477	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	2.04800	1.86500	8.93555	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	1.03800	0.90900	12.42775	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.23000	0.28400	23.47826	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.95000	1.77200	9.12821	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.04200	0.04700	11.90476	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.99900	1.81800	9.05453	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	2,420
26/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	2.14600	1.95900	8.71389	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.39000	2.19800	8.03347	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.03200	0.02300	28.12500	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.63100	0.54900	12.99525	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.62300	0.72400	16.21188	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.61200	0.53300	12.90850	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.65400	0.75800	15.90214	0.00000	0.0000	0
26/09/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.50900	0.44400	12.77014	0.00000	0.0000	3
26/09/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.85100	0.96900	13.86604	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
26/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.55390	8.36760	2.17795	8.60860	8.2715	20,299
26/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.48400	1.33000	10.37736	0.00000	0.0000	0
26/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.18000	0.21200	17.77778	0.00000	0.0000	0
26/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.44700	1.29400	10.57360	0.00000	0.0000	0
26/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.19300	0.22600	17.09845	0.00000	0.0000	0
26/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.52200	1.36700	10.18397	0.00000	0.0000	0
26/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.16800	0.19900	18.45238	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.65300	8.46250	2.20155	0.00000	0.0000	979
26/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.66800	1.50400	9.83213	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.21500	0.24200	12.55814	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.63100	1.46900	9.93256	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.22800	0.25700	12.71930	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.70500	1.54000	9.67742	0.00000	0.0000	16,000
26/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.20200	0.22800	12.87129	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.24300	0.27300	12.34568	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.59600	1.43500	10.08772	0.00000	0.0000	37,000
26/09/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.18300	1.29400	9.38292	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.73600	0.65600	10.86957	0.00000	0.0000	360
26/09/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.21300	1.08600	10.46991	0.00000	0.0000	0
26/09/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.46000	0.52400	13.91304	0.00000	0.0000	360
26/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.75280	8.56280	2.17073	0.00000	0.0000	0
26/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.49300	1.33700	10.44876	0.00000	0.0000	0
26/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.44000	0.47400	7.72727	0.00000	0.0000	0
26/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.46300	1.31200	10.32126	0.00000	0.0000	0
26/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.46000	0.49900	8.47826	0.00000	0.0000	0
26/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.52300	1.36600	10.30860	0.00000	0.0000	0
26/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.42000	0.45300	7.85714	0.00000	0.0000	0
26/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.57500	0.63300	10.08696	0.00000	0.0000	540
26/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.32800	1.19600	9.93976	0.00000	0.0000	300
26/09/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.24200	1.33700	7.64895	0.00000	0.0000	0
26/09/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.89500	0.80000	10.61453	0.00000	0.0000	540
26/09/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.85990	8.67110	2.13095	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.51900	1.37600	9.41409	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.60900	0.65500	7.55337	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.49600	1.35500	9.42513	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.63600	0.68400	7.54717	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.54600	1.39800	9.57309	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.58600	0.62700	6.99659	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.29800	1.37900	6.24037	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	1.05800	0.95000	10.20794	0.00000	0.0000	180
26/09/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.45100	1.31400	9.44176	0.00000	0.0000	0
26/09/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.69100	0.74300	7.52533	0.00000	0.0000	180
26/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.77140	9.59380	1.81755	0.00000	0.0000	0
26/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.42700	2.27900	6.09806	0.00000	0.0000	0
26/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.15600	1.18500	2.50865	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
26/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.40700	2.26200	6.02410	0.00000	0.0000	0
26/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.18600	1.21800	2.69815	0.00000	0.0000	0
26/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.44700	2.29800	6.08909	0.00000	0.0000	0
26/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.12600	1.15400	2.48668	0.00000	0.0000	0
26/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87200	0.88200	1.14679	0.00000	0.0000	0
26/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.64300	2.47600	6.31858	0.00000	0.0000	200
26/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.58670	10.40910	1.67758	0.00000	0.0000	0
26/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.98500	2.83000	5.19263	0.00000	0.0000	0
26/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.59800	1.62100	1.43930	0.00000	0.0000	0
26/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.96400	2.81100	5.16194	0.00000	0.0000	0
26/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62700	1.65200	1.53657	0.00000	0.0000	0
26/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	3.00700	2.84900	5.25441	0.00000	0.0000	0
26/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.57000	1.59000	1.27389	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.35910	8.17920	2.15215	8.24840	8.2484	501
26/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.39692	1.21966	12.68935	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.03782	0.04046	6.98043	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.35116	1.17510	13.03029	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.04206	0.04590	9.12981	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.44305	1.26475	12.35577	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.03395	0.03555	4.71281	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.45790	8.27520	2.16011	0.00000	0.0000	5
26/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	1.10575	0.96918	12.35089	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.19785	0.24398	23.31564	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	1.07045	0.93842	12.33407	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.21255	0.26322	23.83910	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	1.14176	1.00078	12.34760	0.00000	0.0000	0
26/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.18386	0.22558	22.69118	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19			Foreign Exchange Future	12.90090	12.70300	1.53400	12.93810	12.5020	21,423
26/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.36700	1.19800	12.36284	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.11600	0.14500	25.00000	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.32700	1.16000	12.58478	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.12600	0.15700	24.60317	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.40700	1.23600	12.15352	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.10600	0.13300	25.47170	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.96500	0.83100	13.88601	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.26400	0.32800	24.24242	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.67200	1.48600	11.12440	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.07100	0.08300	16.90141	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.17400	1.01800	13.28790	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.17300	0.21500	24.27746	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.28800	1.12300	12.81056	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.13700	0.17000	24.08759	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.42300	2.22900	8.00660	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
26/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.23100	2.03800	8.65083	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
26/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19			Foreign Exchange Future	13.04400	12.84270	1.54324	0.00000	0.0000	5,431
26/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.80800	1.63500	9.56858	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.21400	0.24200	13.08411	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.77000	1.59900	9.66102	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.22600	0.25600	13.27434	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.84700	1.67100	9.52897	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.20300	0.22800	12.31527	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.73300	1.56300	9.80958	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.23900	0.27000	12.97071	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.48700	1.33600	10.15467	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.34300	0.39300	14.57726	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.16900	1.98100	8.66759	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.12500	0.13800	10.40000	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.55400	1.39800	10.03861	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.31000	0.35500	14.51613	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.24100	1.11200	10.39484	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.49700	0.56900	14.48692	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.88500	1.70800	9.38992	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.19100	0.21500	12.56545	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.25300	2.06300	8.43320	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.10900	0.12000	10.09174	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.62400	1.46200	9.97537	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.28000	0.31900	13.92857	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.08600	1.90100	8.86865	0.00000	0.0000	0
26/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.14200	0.15800	11.26761	0.00000	0.0000	0
26/09/2011	£ / R 2012/06/18			Foreign Exchange Future	13.18400	12.97750	1.56629	0.00000	0.0000	2,627
26/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.76900	1.60400	9.32730	0.00000	0.0000	0
26/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.43500	0.47700	9.65517	0.00000	0.0000	0
26/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.73500	1.57500	9.22190	0.00000	0.0000	0
26/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.45100	0.49800	10.42129	0.00000	0.0000	0
26/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.80300	1.63500	9.31780	0.00000	0.0000	0
26/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.41900	0.45800	9.30788	0.00000	0.0000	0
26/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10970	0.10720	2.27894	0.11009	0.1068	5,290
26/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02983	0.02729	8.51492	0.00000	0.0000	0
26/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00013	0.00009	30.76923	0.00000	0.0000	0
26/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.02000	0.01760	12.00000	0.00000	0.0000	0
26/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
26/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03975	0.03723	6.33962	0.00000	0.0000	0
26/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00005	0.00003	40.00000	0.00000	0.0000	0
26/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.11120	0.10860	2.33813	0.00000	0.0000	26
26/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.02212	0.01987	10.17179	0.00000	0.0000	0
26/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00092	0.00127	38.04348	0.00000	0.0000	0
26/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01454	0.01273	12.44842	0.00000	0.0000	0
26/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00334	0.00413	23.65269	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
26/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.03164	0.02883	8.88116	0.00000	0.0000	0
26/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00044	0.00023	47.72727	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19			Foreign Exchange Future	11.30370	11.01780	2.52926	11.23000	10.9195	27,503
26/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.54100	1.28900	16.35302	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.03700	0.07100	91.89189	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.49400	1.24500	16.66667	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.04000	0.07700	92.50000	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.58800	1.33300	16.05793	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.03400	0.06500	91.17647	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.35600	1.12200	17.25664	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.05200	0.10400	100.00000	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.77700	1.51400	14.80023	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.02300	0.04600	100.00000	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	2.01900	1.74700	13.47202	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.01500	0.02900	93.33333	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.92200	1.65300	13.99584	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.01800	0.03500	94.44444	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.36700	0.29500	19.61853	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.81300	1.02700	26.32226	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.40200	1.16200	17.11840	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.04800	0.09400	95.83333	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.41100	0.33000	19.70803	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.70700	0.91200	28.99576	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.82500	1.56000	14.52055	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.02100	0.04200	100.00000	0.00000	0.0000	8,220
26/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.65000	0.52600	19.07692	0.00000	0.0000	8,220
26/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.34600	0.50800	46.82081	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	1.14000	0.93600	17.89474	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.08600	0.16800	95.34884	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.39600	0.31800	19.69697	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.74200	0.95000	28.03235	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	1.06200	0.86800	18.26742	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.10800	0.20000	85.18519	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.31100	1.08300	17.39130	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.05700	0.11500	101.75439	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.73000	1.46800	15.14451	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.02600	0.05000	92.30769	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.55800	0.45000	19.35484	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.45400	0.63200	39.20705	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	1.22100	1.00800	17.44472	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.06700	0.14000	108.95522	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.26600	1.04500	17.45656	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.06200	0.12700	104.83871	0.00000	0.0000	2,740
26/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.09700	0.18400	89.69072	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	1.10100	0.90200	18.07448	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
26/09/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.67500	0.54700	18.96296	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.32100	0.47900	49.22118	0.00000	0.0000	8,600
26/09/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.92400	1.14600	24.02597	0.00000	0.0000	0
26/09/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.32800	0.26400	19.51220	0.00000	0.0000	8,600
26/09/2011	€ / R 2012/03/19			Foreign Exchange Future	11.44160	11.14990	2.54947	11.20900	11.2090	10,748
26/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.51200	1.28600	14.94709	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.17000	0.23600	38.82353	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.47400	1.25200	15.06106	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.18200	0.25200	38.46154	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.55200	1.32100	14.88402	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.16000	0.22100	38.12500	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.42800	2.15600	11.20264	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.03600	0.05600	55.55556	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.39700	1.18700	15.03221	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.20500	0.28700	40.00000	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.75600	1.51300	13.83827	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.11400	0.16300	42.98246	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.47600	2.20200	11.06624	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.03400	0.05200	52.94118	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.67300	1.43500	14.22594	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.13100	0.18500	41.22137	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	1.16500	0.97800	16.05150	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.32300	0.42800	32.50774	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	1.07600	0.90300	16.07807	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.38400	0.50300	30.98958	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.36000	1.15500	15.07353	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.21800	0.30500	39.90826	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.89700	0.75100	16.27648	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.55500	0.70100	26.30631	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.73400	0.60700	17.30245	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.79200	0.95700	20.83333	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.99300	0.83400	16.01208	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.45100	0.58400	29.49002	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.64600	0.53300	17.49226	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.95400	1.13300	18.76310	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.96800	0.81200	16.11570	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.47600	0.61200	28.57143	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.97000	1.71800	12.79188	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.07800	0.11800	51.28205	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.81100	0.67500	16.76942	0.00000	0.0000	0
26/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.66900	0.82500	23.31839	0.00000	0.0000	0
26/09/2011	€ / R 2012/06/18			Foreign Exchange Future	11.57740	11.27850	2.58175	0.00000	0.0000	14,019
26/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.51800	1.28700	15.21739	0.00000	0.0000	0
26/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.34100	0.40900	19.94135	0.00000	0.0000	0
26/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.48500	1.25800	15.28620	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
26/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.35800	0.43000	20.11173	0.00000	0.0000	0
26/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.55200	1.31700	15.14175	0.00000	0.0000	0
26/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.32500	0.38900	19.69231	0.00000	0.0000	0
26/09/2011	€ / R 2012/09/17			Foreign Exchange Future	11.71620	11.40800	2.63055	0.00000	0.0000	250
26/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.55000	1.33800	13.67742	0.00000	0.0000	0
26/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.55900	0.65600	17.35242	0.00000	0.0000	0
26/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.51900	1.31000	13.75905	0.00000	0.0000	0
26/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.57800	0.67800	17.30104	0.00000	0.0000	0
26/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.58100	1.32600	16.12903	0.00000	0.0000	0
26/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.54000	0.59400	10.00000	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	8.29430	8.11520	2.15931	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.59700	1.41700	11.27113	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.54700	1.36700	11.63542	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.64700	1.46700	10.92896	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	1.30000	1.12000	13.84615	0.00000	0.0000	14,286
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.01300	0.02400	84.61538	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.90700	0.73900	18.52260	0.00000	0.0000	6,757
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.59200	0.73400	23.98649	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.13600	0.09900	27.20588	0.00000	0.0000	11,429
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.40500	0.52900	30.61728	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.19900	0.14400	27.63819	0.00000	0.0000	11,111
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	0.80000	0.95300	19.12500	0.00000	0.0000	0
26/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.09400	0.06800	27.65957	0.00000	0.0000	11,111
26/09/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.12170	7.87210	3.07325	8.03000	7.8980	9,676
26/09/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.48400	1.24400	16.17251	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01200	0.02200	83.33333	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.43600	1.19300	16.92201	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01400	0.02100	50.00000	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.53200	1.29100	15.73107	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01000	0.01900	90.00000	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.72200	0.53000	26.59280	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.10000	0.15800	58.00000	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.88300	0.67200	23.89581	0.00000	0.0000	0
26/09/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.06100	0.10000	63.93443	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.14330	7.89130	3.09457	0.00000	0.0000	22,057
26/09/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.02500	0.82500	19.51220	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.13200	0.18400	39.39394	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.98600	0.79000	19.87830	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.14300	0.19900	39.16084	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.06400	0.86000	19.17293	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.12100	0.16900	39.66942	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
26/09/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.91100	0.72200	20.74643	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.16800	0.23100	37.50000	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.27100	1.05200	17.23053	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.07800	0.11100	42.30769	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.67600	0.52100	22.92899	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.28300	0.38000	34.27562	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.87500	0.69000	21.14286	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.18200	0.24900	36.81319	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.22800	1.01200	17.58958	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.08500	0.12100	42.35294	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.96300	1.71600	12.58278	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.16970	7.91560	3.11027	0.00000	0.0000	6,090
26/09/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.84500	0.68100	19.40828	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.32500	0.41500	27.69231	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.81400	0.65500	19.53317	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.34400	0.43900	27.61628	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.87600	0.70700	19.29224	0.00000	0.0000	0
26/09/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.30600	0.39100	27.77778	0.00000	0.0000	0
26/09/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.03570	8.79740	2.63732	0.00000	0.0000	0
26/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.00700	1.80900	9.86547	0.00000	0.0000	0
26/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27100	0.31200	15.12915	0.00000	0.0000	0
26/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.96800	1.77100	10.01016	0.00000	0.0000	0
26/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28200	0.32400	14.89362	0.00000	0.0000	0
26/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.04600	1.84800	9.67742	0.00000	0.0000	0
26/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26000	0.30100	15.76923	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.13060	7.89000	2.95919	0.00000	0.0000	10
26/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.92100	0.71300	22.58415	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.04000	0.07300	82.50000	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.87500	0.67400	22.97143	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.04400	0.08400	90.90909	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.96800	0.75400	22.10744	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.03700	0.06400	72.97297	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.59000	0.43100	26.94915	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.10900	0.19100	75.22936	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.35100	1.11400	17.54256	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.62700	0.46100	26.47528	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.09600	0.17100	78.12500	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.30200	1.06700	18.04916	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.78600	0.59700	24.04580	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.05500	0.10700	94.54545	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.25400	1.02000	18.66029	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.02300	0.03000	30.43478	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
26/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.74500	0.56000	24.83221	0.00000	0.0000	0
26/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.06400	0.12000	87.50000	0.00000	0.0000	0
26/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.21770	7.97230	2.98624	0.00000	0.0000	0
26/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.82100	0.65500	20.21924	0.00000	0.0000	0
26/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.15300	0.23300	52.28758	0.00000	0.0000	0
26/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.78400	0.62500	20.28061	0.00000	0.0000	0
26/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.16600	0.25300	52.40964	0.00000	0.0000	0
26/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.85700	0.68800	19.71995	0.00000	0.0000	0
26/09/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.13900	0.21600	55.39568	0.00000	0.0000	0
26/09/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.09520	0.09710	1.99580	0.00000	0.0000	12,659
26/09/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.12620	0.12830	1.66403	0.00000	0.0000	18,519
26/09/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.11050	0.11390	3.07692	0.00000	0.0000	12,423
26/09/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.57360	0.57100	0.45328	0.00000	0.0000	100,000
26/09/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.08150	0.08180	0.36810	0.00000	0.0000	100,000
26/09/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.12340	0.12380	0.32415	0.00000	0.0000	12,346
26/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.27880	9.07110	2.23844	0.00000	0.0000	50
26/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	1.06200	0.88800	16.38418	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.08300	0.11700	40.96386	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	1.02100	0.85100	16.65034	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.09200	0.13000	41.30435	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	1.10400	0.92600	16.12319	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.07500	0.10500	40.00000	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.90600	0.74700	17.54967	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.12700	0.17600	38.58268	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.19000	1.00400	15.63025	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.06100	0.08300	36.06557	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.41400	1.22100	13.64922	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.03500	0.05000	42.85714	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.87000	0.71400	17.93103	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.14100	0.19300	36.87943	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.64300	0.52400	18.50700	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.26400	0.35300	33.71212	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.41800	0.33700	19.37799	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.53900	0.66600	23.56215	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.51900	0.42000	19.07514	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.39000	0.49900	27.94872	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.94300	0.78100	17.17922	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.11400	0.16000	40.35088	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.32300	1.13200	14.43689	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.04400	0.06100	38.63636	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.55400	1.35700	12.67696	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.02500	0.03600	44.00000	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.70200	0.57300	18.37607	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.22300	0.30200	35.42601	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.64800	1.44900	12.07524	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
26/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.01900	0.02800	47.36842	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.76600	0.62600	18.27676	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.18700	0.25500	36.36364	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.61600	0.50100	18.66883	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.28700	0.38000	32.40418	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.83400	0.68300	18.10552	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.15500	0.21200	36.77419	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.40000	0.32200	19.50000	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.57100	0.70100	22.76708	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.49700	0.40100	19.31590	0.00000	0.0000	0
26/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.41800	0.53000	26.79426	0.00000	0.0000	0
26/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.41690	9.20300	2.27145	0.00000	0.0000	0
26/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	1.08500	0.92900	14.37788	0.00000	0.0000	0
26/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.26800	0.32600	21.64179	0.00000	0.0000	0
26/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	1.05300	0.90000	14.52991	0.00000	0.0000	0
26/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.28600	0.34700	21.32867	0.00000	0.0000	0
26/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	1.11800	0.95800	14.31127	0.00000	0.0000	0
26/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.25100	0.30500	21.51394	0.00000	0.0000	0
26/09/2011	RAIN 2011/12/19			Foreign Exchange Future	16,699.84000	16,313.04000	2.31619	0.00000	0.0000	0
26/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.30860	1.27810	2.33074	0.00000	0.0000	0
26/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.21540	0.18620	13.55617	0.00000	0.0000	0
26/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00680	0.00810	19.11765	0.00000	0.0000	0
26/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.17150	0.14490	15.51020	0.00000	0.0000	0
26/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.01290	0.01680	30.23256	0.00000	0.0000	0
26/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.26190	0.23150	11.60748	0.00000	0.0000	0
26/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00330	0.00340	3.03030	0.00000	0.0000	0
26/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.32610	1.29540	2.31506	0.00000	0.0000	0
26/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.16530	0.14350	13.18814	0.00000	0.0000	0
26/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.03920	0.04810	22.70408	0.00000	0.0000	0
26/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.13460	0.11580	13.96731	0.00000	0.0000	0
26/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05850	0.07040	20.34188	0.00000	0.0000	0
26/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.20060	0.17600	12.26321	0.00000	0.0000	0
26/09/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02450	0.03060	24.89796	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>783,189</b>
<b>Option Open Interest</b>	<b>339,350</b>
<b>Total</b>	<b>1,122,539</b>