



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 27/09/2011

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
27/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.17920	7.87670	3.69841	8.06770	7.8753	333,870
27/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.92100	0.68000	26.16721	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.09200	0.15300	66.30435	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.88300	0.64800	26.61382	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.10400	0.17100	64.42308	0.00000	0.0000	1,000
27/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.96100	0.71400	25.70239	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.08200	0.13700	67.07317	0.00000	0.0000	3,780
27/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.02100	0.03300	57.14286	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.45000	1.16000	20.00000	0.00000	0.0000	6,425
27/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.33700	0.48900	45.10386	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.51600	0.36600	29.06977	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.04100	0.06300	53.65854	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.22000	0.94000	22.95082	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.07400	0.12100	63.51351	0.00000	0.0000	1,000
27/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	1.00300	0.74800	25.42373	0.00000	0.0000	5,560
27/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	2.03400	1.73300	14.79843	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	5,000
27/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.13100	0.21100	61.06870	0.00000	0.0000	12,000
27/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.81000	0.58800	27.40741	0.00000	0.0000	11,280
27/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.73800	1.44000	17.14614	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.78700	1.48800	16.73195	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.93500	1.63400	15.55556	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.49300	0.34900	29.20892	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.36400	0.52200	43.40659	0.00000	0.0000	10,750
27/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.23200	1.93100	13.48566	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.84600	0.61700	27.06856	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.11700	0.19000	62.39316	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.49700	1.20600	19.43888	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01800	0.02900	61.11111	0.00000	0.0000	16,340
27/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.40300	1.11500	20.52744	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
27/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.02400	0.03800	58.33333	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.56500	0.40200	28.84956	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.28600	0.42500	48.60140	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.67600	0.48600	28.10651	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.19700	0.30900	56.85279	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.35600	1.07000	21.09145	0.00000	0.0000	560
27/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.02700	0.04300	59.25926	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.88500	1.58500	15.91512	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.83600	1.53600	16.33987	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.18200	1.88100	13.79468	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.61800	0.44200	28.47896	0.00000	0.0000	1,000
27/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.23900	0.36500	52.71967	0.00000	0.0000	5,128
27/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.74100	0.53500	27.80027	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.16200	0.25800	59.25926	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.59200	1.29800	18.46734	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01300	0.02100	61.53846	0.00000	0.0000	5,000
27/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.33100	2.03000	12.91291	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.59100	0.42200	28.59560	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.26200	0.39500	50.76336	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.06600	0.10700	62.12121	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	1.04500	0.78400	24.97608	0.00000	0.0000	14,600
27/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.64000	1.34500	17.98780	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.01100	0.01800	63.63636	0.00000	0.0000	560
27/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.37600	0.26400	29.78723	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.54700	0.73700	34.73492	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.43100	0.30300	29.69838	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.45200	0.62600	38.49558	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.08300	1.78200	14.45031	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.08800	0.82100	24.54044	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.05900	0.09400	59.32203	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.31000	1.02600	21.67939	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.03100	0.04900	58.06452	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.13100	0.85900	24.04951	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.05200	0.08200	57.69231	0.00000	0.0000	1,000
27/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.54400	1.25200	18.91192	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01500	0.02500	66.66667	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.98400	1.68300	15.17137	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.39300	0.27600	29.77099	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.51400	0.69900	35.99222	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
27/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.68900	1.39200	17.58437	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.01000	0.01500	50.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.26500	0.98300	22.29249	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.03600	0.05600	55.55556	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.70800	0.51000	27.96610	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.17900	0.28300	58.10056	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.35900	0.25200	29.80501	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.58000	0.77500	33.62069	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.41200	0.28900	29.85437	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.48300	0.66200	37.06004	0.00000	0.0000	100
27/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.64600	0.46400	28.17337	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.21700	0.33700	55.29954	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.17500	0.89800	23.57447	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.04600	0.07100	54.34783	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.47200	0.33300	29.44915	0.00000	0.0000	11,900
27/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.39300	0.55600	41.47583	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.13300	1.83200	14.11158	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.54000	0.38300	29.07407	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.31100	0.45600	46.62379	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.77500	0.56100	27.61290	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.14600	0.23400	60.27397	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.45100	0.31700	29.71175	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.42200	0.59000	39.81043	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.26400	0.18600	29.54545	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.83500	1.05900	26.82635	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.87400	1.10200	26.08696	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.25300	0.17900	29.24901	0.00000	0.0000	10,750
27/09/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.04900	0.02900	40.81633	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.82000	3.10200	10.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.73800	4.03300	7.89192	0.00000	0.0000	0
27/09/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.01700	0.01000	41.17647	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.27520	7.96920	3.69780	8.16420	8.0000	43,012
27/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.35000	1.07500	20.37037	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.11100	0.14200	27.92793	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.31000	1.03700	20.83969	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.12100	0.15400	27.27273	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.39100	1.11400	19.91373	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.10200	0.13100	28.43137	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.38000	1.10300	20.07246	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.10500	0.13400	27.61905	0.00000	0.0000	1,000
27/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.25900	0.98900	21.44559	0.00000	0.0000	30,100
27/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.13400	0.17000	26.86567	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.18100	0.92200	21.93057	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.15600	0.20300	30.12821	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
27/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.54900	1.26400	18.39897	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.07400	0.09500	28.37838	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.22000	0.95500	21.72131	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.14500	0.18600	28.27586	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.59200	1.30600	17.96482	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.06700	0.08700	29.85075	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.96900	0.74600	23.01342	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.24400	0.32700	34.01639	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.74900	0.57400	23.36449	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.42400	0.55500	30.89623	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.06900	0.83000	22.35734	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.19400	0.26100	34.53608	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.60400	0.45600	24.50331	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.62900	0.78700	25.11924	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.63600	1.34800	17.60391	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.06100	0.07900	29.50820	0.00000	0.0000	10,000
27/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.58500	0.44200	24.44444	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.66000	0.82300	24.69697	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.50600	1.22300	18.79150	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.08100	0.10400	28.39506	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.72600	0.55500	23.55372	0.00000	0.0000	5,000
27/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.45100	0.58600	29.93348	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.29900	1.02600	21.01617	0.00000	0.0000	10,000
27/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.12400	0.15700	26.61290	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.68100	1.39100	17.25164	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.05600	0.07200	28.57143	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.03300	0.80100	22.45886	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.20800	0.28200	35.57692	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.64200	0.48600	24.29907	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.56700	0.71700	26.45503	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.79700	0.61200	23.21205	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.37200	0.49300	32.52688	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.33900	1.06400	20.53771	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.11400	0.14500	27.19298	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.72500	1.43400	16.86957	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.05000	0.06500	30.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.82400	0.63200	23.30097	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.34900	0.46300	32.66476	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.70400	0.53700	23.72159	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.47900	0.61800	29.01879	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.77300	0.59200	23.41527	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.39800	0.52300	31.40704	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.66200	0.50300	24.01813	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.53700	0.68400	27.37430	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.10600	0.86000	22.24231	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
27/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.18100	0.24100	33.14917	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.14300	0.89100	22.04724	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.16800	0.22200	32.14286	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.46300	1.18200	19.20711	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.08800	0.11300	28.40909	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.87900	0.67500	23.20819	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.30400	0.40600	33.55263	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.68300	0.51900	24.01171	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.50800	0.65000	27.95276	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	1.00100	0.77300	22.77722	0.00000	0.0000	5,000
27/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.22600	0.30400	34.51327	0.00000	0.0000	2,420
27/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.91200	1.61300	15.63808	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.15000	1.84700	14.09302	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.93800	0.72100	23.13433	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.26300	0.35200	33.84030	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.62300	0.47100	24.39807	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.59800	0.75200	25.75251	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.10200	1.80000	14.36727	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.42100	1.14200	19.63406	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09600	0.12300	28.12500	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.85100	0.65300	23.26675	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.32600	0.43400	33.12883	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.56700	0.42800	24.51499	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.69200	0.85900	24.13295	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.86500	1.56700	15.97855	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.04000	0.04800	20.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.90900	0.69800	23.21232	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.28400	0.37900	33.45070	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.77200	1.47800	16.59142	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.04700	0.05900	25.53191	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.81800	1.52300	16.22662	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.04300	0.05400	25.58140	0.00000	0.0000	2,420
27/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.95900	1.65800	15.36498	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.03400	0.03900	14.70588	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.19800	1.89500	13.78526	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.54900	0.41500	24.40801	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.72400	0.89600	23.75691	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.53300	0.40200	24.57786	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.75800	0.93300	23.08707	0.00000	0.0000	0
27/09/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.44400	0.33500	24.54955	0.00000	0.0000	3
27/09/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.96900	1.16600	20.33024	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
27/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.36760	8.05760	3.70477	8.18200	8.1000	20,299
27/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.33000	1.06500	19.92481	0.00000	0.0000	0
27/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.21200	0.25700	21.22642	0.00000	0.0000	0
27/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.29400	1.03500	20.01546	0.00000	0.0000	0
27/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.22600	0.27700	22.56637	0.00000	0.0000	0
27/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.36700	1.09900	19.60497	0.00000	0.0000	0
27/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.19900	0.24100	21.10553	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.46250	8.14750	3.72230	0.00000	0.0000	979
27/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.50400	1.24900	16.95479	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.24200	0.30200	24.79339	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.46900	1.21700	17.15453	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.25700	0.32000	24.51362	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.54000	1.28200	16.75325	0.00000	0.0000	16,000
27/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.22800	0.28500	25.00000	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.27300	0.33900	24.17582	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.43500	1.18600	17.35192	0.00000	0.0000	37,000
27/09/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.29400	1.49400	15.45595	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.65600	0.54100	17.53049	0.00000	0.0000	360
27/09/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.08600	0.89800	17.31123	0.00000	0.0000	0
27/09/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.52400	0.65100	24.23664	0.00000	0.0000	360
27/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.56280	8.24840	3.67170	0.00000	0.0000	0
27/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.33700	1.13400	15.18325	0.00000	0.0000	0
27/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.47400	0.58600	23.62869	0.00000	0.0000	0
27/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.31200	1.11200	15.24390	0.00000	0.0000	0
27/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.49900	0.61400	23.04609	0.00000	0.0000	0
27/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.36600	1.15500	15.44656	0.00000	0.0000	0
27/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.45300	0.55700	22.95806	0.00000	0.0000	0
27/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.63300	0.76300	20.53712	0.00000	0.0000	540
27/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.19600	1.01100	15.46823	0.00000	0.0000	300
27/09/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.33700	1.52600	14.13613	0.00000	0.0000	0
27/09/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.80000	0.67400	15.75000	0.00000	0.0000	540
27/09/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.67110	8.35830	3.60739	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.37600	1.19000	13.51744	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.65500	0.78200	19.38931	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.35500	1.16900	13.72694	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.68400	0.81100	18.56725	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.39800	1.20800	13.59084	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.62700	0.75000	19.61722	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.37900	1.55500	12.76287	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.95000	0.81300	14.42105	0.00000	0.0000	180
27/09/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.31400	1.12900	14.07915	0.00000	0.0000	0
27/09/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.74300	0.87100	17.22746	0.00000	0.0000	180
27/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.59380	9.29610	3.10305	0.00000	0.0000	0
27/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.27900	2.07900	8.77578	0.00000	0.0000	0
27/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.18500	1.28300	8.27004	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
27/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.26200	2.05800	9.01857	0.00000	0.0000	0
27/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.21800	1.31200	7.71757	0.00000	0.0000	0
27/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.29800	2.09900	8.65970	0.00000	0.0000	0
27/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.15400	1.25300	8.57886	0.00000	0.0000	0
27/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.88200	0.96700	9.63719	0.00000	0.0000	0
27/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.47600	2.26300	8.60258	0.00000	0.0000	200
27/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.40910	10.11140	2.86000	0.00000	0.0000	0
27/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.83000	2.61200	7.70318	0.00000	0.0000	0
27/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.62100	1.70100	4.93523	0.00000	0.0000	0
27/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.81100	2.59300	7.75525	0.00000	0.0000	0
27/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.65200	1.73200	4.84262	0.00000	0.0000	0
27/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.84900	2.63100	7.65181	0.00000	0.0000	0
27/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.59000	1.67000	5.03145	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.17920	7.87670	3.69841	8.04200	7.9771	500
27/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.21966	0.94023	22.91048	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.04046	0.06353	57.01928	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.17510	0.89833	23.55289	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.04590	0.07163	56.05664	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.26475	0.98287	22.28741	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.03555	0.05617	58.00281	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.27520	7.96920	3.69780	8.12450	8.0860	2
27/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.96918	0.74571	23.05764	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.24398	0.32651	33.82654	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.93842	0.72117	23.15061	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.26322	0.35197	33.71704	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	1.00078	0.77288	22.77224	0.00000	0.0000	0
27/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.22558	0.30368	34.62186	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19			Foreign Exchange Future	12.70300	12.35290	2.75604	12.49400	12.3665	19,147
27/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.19800	0.94600	21.03506	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.14500	0.24300	67.58621	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.16000	0.91300	21.29310	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.15700	0.26000	65.60510	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.23600	0.97900	20.79288	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.13300	0.22600	69.92481	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.83100	0.64400	22.50301	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.32800	0.49100	49.69512	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.48600	1.19500	19.58277	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.08300	0.14200	71.08434	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.01800	0.79500	21.90570	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.21500	0.34200	59.06977	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.12300	0.88100	21.54942	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.17000	0.27800	63.52941	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.22900	1.89500	14.98430	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.02600	0.04200	61.53846	0.00000	0.0000	0
27/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.03800	1.71000	16.09421	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
27/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.03500	0.05700	62.85714	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19			Foreign Exchange Future	12.84270	12.48770	2.76422	12.55350	12.5535	5,431
27/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.63500	1.36700	16.39144	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.24200	0.32900	35.95041	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.59900	1.33500	16.51032	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.25600	0.34700	35.54688	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.67100	1.40000	16.21783	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.22800	0.31200	36.84211	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.56300	1.30300	16.63468	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.27000	0.36500	35.18519	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.33600	1.09900	17.73952	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.39300	0.51100	30.02545	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.98100	1.68400	14.99243	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.13800	0.19600	42.02899	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.39800	1.15400	17.45351	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.35500	0.46600	31.26761	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.11200	0.91000	18.16547	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.56900	0.72200	26.88928	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.70800	1.43300	16.10070	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.21500	0.29500	37.20930	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.06300	1.76100	14.63888	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.12000	0.17300	44.16667	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.46200	1.21200	17.09986	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.31900	0.42400	32.91536	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.90100	1.60900	15.36034	0.00000	0.0000	0
27/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.15800	0.22100	39.87342	0.00000	0.0000	0
27/09/2011	£ / R 2012/06/18			Foreign Exchange Future	12.97750	12.61740	2.77480	0.00000	0.0000	2,627
27/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.60400	1.37400	14.33915	0.00000	0.0000	0
27/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.47700	0.60700	27.25367	0.00000	0.0000	0
27/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.57500	1.34700	14.47619	0.00000	0.0000	0
27/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.49800	0.63000	26.50602	0.00000	0.0000	0
27/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.63500	1.40100	14.31193	0.00000	0.0000	0
27/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.45800	0.58400	27.51092	0.00000	0.0000	0
27/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10720	0.10280	4.10448	0.10453	0.1045	5,293
27/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02729	0.02287	16.19641	0.00000	0.0000	0
27/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00009	0.00007	22.22222	0.00000	0.0000	0
27/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01760	0.01354	23.06818	0.00000	0.0000	0
27/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00040	0.00074	85.00000	0.00000	0.0000	0
27/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03723	0.03282	11.84529	0.00000	0.0000	0
27/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00003	0.00002	33.33333	0.00000	0.0000	0
27/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10860	0.10420	4.05157	0.00000	0.0000	26
27/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01987	0.01591	19.92954	0.00000	0.0000	0
27/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00127	0.00171	34.64567	0.00000	0.0000	0
27/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01273	0.00970	23.80204	0.00000	0.0000	0
27/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00413	0.00550	33.17191	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
27/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02883	0.02454	14.88033	0.00000	0.0000	0
27/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00023	0.00034	47.82609	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19			Foreign Exchange Future	11.01780	10.73020	2.61032	10.89000	10.7718	25,204
27/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.28900	1.05000	18.54151	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.07100	0.12000	69.01408	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.24500	1.01200	18.71486	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.07700	0.13200	71.42857	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.33300	1.08800	18.37959	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.06500	0.10800	66.15385	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.12200	0.90400	19.42959	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.10400	0.17400	67.30769	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.51400	1.25500	17.10700	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.04600	0.07500	63.04348	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.74700	1.47800	15.39782	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02900	0.04800	65.51724	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.65300	1.38800	16.03146	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.03500	0.05800	65.71429	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.29500	0.22800	22.71186	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.02700	1.24800	21.51899	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.16200	0.94000	19.10499	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.09400	0.16000	70.21277	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.33000	0.25600	22.42424	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.91200	1.12600	23.46491	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.56000	1.29900	16.73077	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.04200	0.06900	64.28571	0.00000	0.0000	8,220
27/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.52600	0.40900	22.24335	0.00000	0.0000	8,220
27/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.50800	0.67900	33.66142	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.93600	0.74300	20.61966	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.16800	0.26300	56.54762	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.31800	0.24600	22.64151	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.95000	1.16600	22.73684	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.86800	0.68800	20.73733	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.20000	0.30800	54.00000	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.08300	0.87000	19.66759	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.11500	0.19000	65.21739	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.46800	1.21200	17.43869	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.05000	0.08200	64.00000	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.45000	0.34900	22.44444	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.63200	0.81900	29.58861	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	1.00800	0.80400	20.23810	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.14000	0.22400	60.00000	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.04500	0.83700	19.90431	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.12700	0.20700	62.99213	0.00000	0.0000	2,740
27/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.18400	0.28500	54.89130	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.90200	0.71500	20.73171	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
27/09/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.54700	0.42600	22.12066	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.47900	0.64600	34.86430	0.00000	0.0000	8,600
27/09/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.14600	1.37500	19.98255	0.00000	0.0000	0
27/09/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.26400	0.20500	22.34848	0.00000	0.0000	8,600
27/09/2011	€ / R 2012/03/19			Foreign Exchange Future	11.14990	10.85510	2.64397	0.00000	0.0000	10,097
27/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.28600	1.07300	16.56299	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.23600	0.31800	34.74576	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.25200	1.04300	16.69329	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.25200	0.33800	34.12698	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.32100	1.10400	16.42695	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.22100	0.29900	35.29412	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.15600	1.88200	12.70872	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.05600	0.07700	37.50000	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.18700	0.98400	17.10194	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.28700	0.37900	32.05575	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.51300	1.27100	15.99471	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.16300	0.21600	32.51534	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.20200	1.92700	12.48865	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.05200	0.07200	38.46154	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.43500	1.20200	16.23693	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.18500	0.24700	33.51351	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.97800	0.80900	17.28016	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.42800	0.55400	29.43925	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.90300	0.74500	17.49723	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.50300	0.64000	27.23658	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.15500	0.95500	17.31602	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.30500	0.40000	31.14754	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.75100	0.61300	18.37550	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.70100	0.85800	22.39658	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.60700	0.49300	18.78089	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.95700	1.13800	18.91327	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.83400	0.68600	17.74580	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.58400	0.73100	25.17123	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.53300	0.43200	18.94934	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.13300	1.32700	17.12268	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.81200	0.66700	17.85714	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.61200	0.76200	24.50980	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.71800	1.46100	14.95925	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.11800	0.15600	32.20339	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.67500	0.54900	18.66667	0.00000	0.0000	0
27/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.82500	0.99400	20.48485	0.00000	0.0000	0
27/09/2011	€ / R 2012/06/18			Foreign Exchange Future	11.27850	10.97500	2.69096	0.00000	0.0000	14,019
27/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.28700	1.09400	14.99611	0.00000	0.0000	0
27/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.40900	0.51900	26.89487	0.00000	0.0000	0
27/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.25800	1.06900	15.02385	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
27/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.43000	0.54400	26.51163	0.00000	0.0000	0
27/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.31700	1.12000	14.95824	0.00000	0.0000	0
27/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.38900	0.49500	27.24936	0.00000	0.0000	0
27/09/2011	€ / R 2012/09/17			Foreign Exchange Future	11.40800	11.09830	2.71476	0.00000	0.0000	250
27/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.33800	1.14200	14.64873	0.00000	0.0000	0
27/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.65600	0.76900	17.22561	0.00000	0.0000	0
27/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.31000	1.11600	14.80916	0.00000	0.0000	0
27/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.67800	0.79300	16.96165	0.00000	0.0000	0
27/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.32600	1.16800	11.91554	0.00000	0.0000	0
27/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.59400	0.74500	25.42088	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	8.11520	7.81530	3.69553	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.41700	1.11800	21.10092	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.36700	1.06900	21.79956	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.46700	1.16800	20.38173	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	1.12000	0.82300	26.51786	0.00000	0.0000	14,286
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.02400	0.06100	154.16667	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.73900	0.47600	35.58863	0.00000	0.0000	6,757
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.73400	0.98800	34.60490	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.09900	0.05300	46.46465	0.00000	0.0000	11,429
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.52900	0.76200	44.04537	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.14400	0.07700	46.52778	0.00000	0.0000	11,111
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	0.95300	1.22200	28.22665	0.00000	0.0000	0
27/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.06800	0.03700	45.58824	0.00000	0.0000	11,111
27/09/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.87210	7.77770	1.19917	7.85300	7.7970	9,670
27/09/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.24400	1.15500	7.15434	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.19300	1.10900	7.04107	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02100	0.03100	47.61905	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.29100	1.20600	6.58404	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01900	0.02800	47.36842	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.53000	0.47700	10.00000	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.15800	0.19900	25.94937	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.67200	0.61000	9.22619	0.00000	0.0000	0
27/09/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.10000	0.13200	32.00000	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.89130	7.79490	1.22160	0.00000	0.0000	22,259
27/09/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.82500	0.75700	8.24242	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.18400	0.21200	15.21739	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.79000	0.72300	8.48101	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.19900	0.22800	14.57286	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.86000	0.79100	8.02326	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.16900	0.19600	15.97633	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
27/09/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.72200	0.65900	8.72576	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.23100	0.26400	14.28571	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.05200	0.97400	7.41445	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.11100	0.12900	16.21622	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.52100	0.47300	9.21305	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.38000	0.42800	12.63158	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.69000	0.63000	8.69565	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.24900	0.28500	14.45783	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.01200	0.93600	7.50988	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.12100	0.14100	16.52893	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.71600	1.62400	5.36131	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	7.91560	7.81520	1.26838	0.00000	0.0000	6,090
27/09/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.68100	0.62900	7.63583	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.41500	0.46400	11.80723	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.65500	0.60500	7.63359	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.43900	0.49000	11.61731	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.70700	0.65300	7.63791	0.00000	0.0000	0
27/09/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.39100	0.43800	12.02046	0.00000	0.0000	0
27/09/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.79740	8.74340	0.61382	0.00000	0.0000	0
27/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.80900	1.75100	3.20619	0.00000	0.0000	0
27/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.31200	0.30800	1.28205	0.00000	0.0000	0
27/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.77100	1.71100	3.38792	0.00000	0.0000	0
27/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.32400	0.31800	1.85185	0.00000	0.0000	0
27/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.84800	1.79100	3.08442	0.00000	0.0000	0
27/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.30100	0.29800	0.99668	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.89000	7.73010	2.02662	0.00000	0.0000	10
27/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.71300	0.58100	18.51332	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.07300	0.10100	38.35616	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.67400	0.54400	19.28783	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.08400	0.11400	35.71429	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.75400	0.61900	17.90451	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.06400	0.08900	39.06250	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.43100	0.33500	22.27378	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.19100	0.25500	33.50785	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.11400	0.96000	13.82406	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.46100	0.36100	21.69197	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.17100	0.23100	35.08772	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.06700	0.91400	14.33927	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.02700	0.03400	25.92593	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.59700	0.47600	20.26801	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.10700	0.14600	36.44860	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.02000	0.86900	14.80392	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.03000	0.03900	30.00000	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
27/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.56000	0.44500	20.53571	0.00000	0.0000	0
27/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.12000	0.16500	37.50000	0.00000	0.0000	0
27/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.97230	7.80950	2.04207	0.00000	0.0000	0
27/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.65500	0.53800	17.86260	0.00000	0.0000	0
27/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.23300	0.27900	19.74249	0.00000	0.0000	0
27/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.62500	0.51100	18.24000	0.00000	0.0000	0
27/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.25300	0.30200	19.36759	0.00000	0.0000	0
27/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.68800	0.56600	17.73256	0.00000	0.0000	0
27/09/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.21600	0.25700	18.98148	0.00000	0.0000	0
27/09/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.09710	0.08150	16.06591	0.00000	0.0000	12,659
27/09/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.12830	0.10820	15.66641	0.00000	0.0000	18,519
27/09/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.11390	0.14250	25.10975	0.00000	0.0000	12,423
27/09/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.57100	0.50950	10.77058	0.00000	0.0000	100,000
27/09/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.08180	0.12840	56.96822	0.00000	0.0000	100,000
27/09/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.12380	0.14250	15.10501	0.00000	0.0000	12,346
27/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.07110	8.83200	2.63584	0.00000	0.0000	50
27/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.88800	0.70700	20.38288	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.11700	0.17500	49.57265	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.85100	0.67500	20.68155	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.13000	0.19300	48.46154	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.92600	0.74100	19.97840	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.10500	0.15900	51.42857	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.74700	0.58800	21.28514	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.17600	0.25600	45.45455	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.00400	0.81100	19.22311	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.08300	0.12900	55.42169	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.22100	1.00500	17.69042	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.05000	0.07300	46.00000	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.71400	0.56100	21.42857	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.19300	0.27900	44.55959	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.52400	0.40600	22.51908	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.35300	0.47400	34.27762	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.33700	0.25800	23.44214	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.66600	0.82600	24.02402	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.42000	0.32300	23.09524	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.49900	0.64100	28.45691	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.78100	0.61500	21.25480	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.16000	0.23300	45.62500	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.13200	0.92300	18.46290	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.06100	0.09100	49.18033	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.35700	1.13500	16.35962	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.03600	0.05300	47.22222	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.57300	0.44500	22.33857	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.30200	0.41300	36.75497	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.44900	1.22400	15.52795	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
27/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02800	0.04200	50.00000	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.62600	0.48900	21.88498	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.25500	0.35700	40.00000	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.50100	0.38800	22.55489	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.38000	0.50600	33.15789	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.68300	0.53600	21.52269	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.21200	0.30400	43.39623	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.32200	0.24700	23.29193	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.70100	0.86500	23.39515	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.40100	0.30800	23.19202	0.00000	0.0000	0
27/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.53000	0.67600	27.54717	0.00000	0.0000	0
27/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.20300	8.95400	2.70564	0.00000	0.0000	0
27/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.92900	0.76500	17.65339	0.00000	0.0000	0
27/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.32600	0.41100	26.07362	0.00000	0.0000	0
27/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.90000	0.74100	17.66667	0.00000	0.0000	0
27/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.34700	0.43700	25.93660	0.00000	0.0000	0
27/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.95800	0.78900	17.64092	0.00000	0.0000	0
27/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.30500	0.38500	26.22951	0.00000	0.0000	0
27/09/2011	RAIN 2011/12/19			Foreign Exchange Future	16,313.04000	15,786.02000	3.23067	0.00000	0.0000	0
27/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.27810	1.23120	3.66951	0.00000	0.0000	0
27/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.18620	0.14450	22.39527	0.00000	0.0000	0
27/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00810	0.01330	64.19753	0.00000	0.0000	0
27/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.14490	0.10790	25.53485	0.00000	0.0000	0
27/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.01680	0.02670	58.92857	0.00000	0.0000	0
27/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.23150	0.18680	19.30886	0.00000	0.0000	0
27/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00340	0.00560	64.70588	0.00000	0.0000	0
27/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.29540	1.24780	3.67454	0.00000	0.0000	0
27/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.14350	0.10960	23.62369	0.00000	0.0000	0
27/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.04810	0.06180	28.48233	0.00000	0.0000	0
27/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.11580	0.08720	24.69775	0.00000	0.0000	0
27/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.07040	0.08940	26.98864	0.00000	0.0000	0
27/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.17600	0.13800	21.59091	0.00000	0.0000	0
27/09/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.03060	0.04020	31.37255	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>774,782</b>
<b>Option Open Interest</b>										<b>339,350</b>
<b>Total</b>										<b>1,114,132</b>