



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/09/2011

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
28/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.87670	7.91890	0.53576	7.98900	7.8815	326,309
28/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.68000	0.69000	1.47059	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.15300	0.12100	20.91503	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.64800	0.65500	1.08025	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.17100	0.13600	20.46784	0.00000	0.0000	1,000
28/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.71400	0.72500	1.54062	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.13700	0.10600	22.62774	0.00000	0.0000	3,780
28/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.03300	0.02300	30.30303	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.16000	1.19200	2.75862	0.00000	0.0000	6,425
28/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.48900	0.43700	10.63395	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.36600	0.35600	2.73224	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.06300	0.04600	26.98413	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.94000	0.96500	2.65957	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.12100	0.09300	23.14050	0.00000	0.0000	1,000
28/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.74800	0.76200	1.87166	0.00000	0.0000	5,560
28/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.73300	1.77300	2.30814	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	5,000
28/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.21100	0.17100	18.95735	0.00000	0.0000	12,000
28/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.58800	0.59000	0.34014	0.00000	0.0000	11,280
28/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.44000	1.47800	2.63889	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.48800	1.52700	2.62097	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.63400	1.67400	2.44798	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.34900	0.33800	3.15186	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.52200	0.46900	10.15326	0.00000	0.0000	10,750
28/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.93100	1.97100	2.07147	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.61700	0.62200	0.81037	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.19000	0.15300	19.47368	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.20600	1.23900	2.73632	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	16,340
28/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.11500	1.14600	2.78027	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
28/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.03800	0.02700	28.94737	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.40200	0.39400	1.99005	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.42500	0.37500	11.76471	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.48600	0.48200	0.82305	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.30900	0.26300	14.88673	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.07000	1.10000	2.80374	0.00000	0.0000	560
28/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.04300	0.03100	27.90698	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.58500	1.62400	2.46057	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.53600	1.57500	2.53906	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.88100	1.92200	2.17969	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.44200	0.43600	1.35747	0.00000	0.0000	1,000
28/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.36500	0.31700	13.15068	0.00000	0.0000	5,128
28/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.53500	0.53400	0.18692	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.25800	0.21500	16.66667	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.29800	1.33400	2.77350	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	5,000
28/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.03000	2.07100	2.01970	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.42200	0.41400	1.89573	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.39500	0.34500	12.65823	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.10700	0.08100	24.29907	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.78400	0.80000	2.04082	0.00000	0.0000	14,600
28/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.34500	1.38200	2.75093	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	560
28/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.26400	0.25200	4.54545	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.73700	0.68300	7.32700	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.30300	0.29100	3.96040	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.62600	0.57200	8.62620	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.78200	1.82200	2.24467	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.82100	0.83900	2.19245	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.09400	0.07000	25.53191	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.02600	1.05500	2.82651	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.04900	0.03600	26.53061	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.85900	0.87900	2.32829	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.08200	0.06000	26.82927	0.00000	0.0000	1,000
28/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.25200	1.28600	2.71565	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02500	0.01700	32.00000	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.68300	1.72300	2.37671	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.06000	0.00400	33.33333	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.27600	0.26400	4.34783	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.69900	0.64500	7.72532	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
28/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.39200	1.43000	2.72989	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.98300	1.01000	2.74669	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.05600	0.04100	26.78571	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.51000	0.50700	0.58824	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.28300	0.23800	15.90106	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.25200	0.24000	4.76190	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.77500	0.72100	6.96774	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.28900	0.27800	3.80623	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.66200	0.60900	8.00604	0.00000	0.0000	100
28/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.46400	0.45800	1.29310	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.33700	0.28900	14.24332	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.89800	0.92200	2.67261	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.07100	0.05300	25.35211	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.33300	0.32200	3.30330	0.00000	0.0000	11,900
28/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.55600	0.50300	9.53237	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.83200	1.87200	2.18341	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.38300	0.37400	2.34987	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.45600	0.40500	11.18421	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.56100	0.56100	0.00000	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.23400	0.19200	17.94872	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.31700	0.30600	3.47003	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.59000	0.53700	8.98305	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.18600	0.17500	5.91398	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	1.05900	1.00600	5.00472	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	1.10200	1.04800	4.90018	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.17900	0.16700	6.70391	0.00000	0.0000	10,750
28/09/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	3.10200	3.05700	1.45068	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	4.03300	3.98900	1.09100	0.00000	0.0000	0
28/09/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.96920	8.00970	0.50821	8.07140	8.0282	41,022
28/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.07500	1.10100	2.41860	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.14200	0.12700	10.56338	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.03700	1.06200	2.41080	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.15400	0.13800	10.38961	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.11400	1.14100	2.42370	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.13100	0.11700	10.68702	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.10300	1.13000	2.44787	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.13400	0.12000	10.44776	0.00000	0.0000	1,000
28/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.98900	1.01300	2.42669	0.00000	0.0000	30,100
28/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.17000	0.15300	10.00000	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.92200	0.94200	2.16920	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.20300	0.18200	10.34483	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
28/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.26400	1.29400	2.37342	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.09500	0.08400	11.57895	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.95500	0.97600	2.19895	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.18600	0.16600	10.75269	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.30600	1.33700	2.37366	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.08700	0.07700	11.49425	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.74600	0.76000	1.87668	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.32700	0.30000	8.25688	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.57400	0.57900	0.87108	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.55500	0.51900	6.48649	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.83000	0.84700	2.04819	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26100	0.23700	9.19540	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.45600	0.45800	0.43860	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.78700	0.74800	4.95553	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.34800	1.38000	2.37389	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.07900	0.07000	11.39241	0.00000	0.0000	10,000
28/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.44200	0.44400	0.45249	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.82300	0.78400	4.73876	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.22300	1.25200	2.37122	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.10400	0.09200	11.53846	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.55500	0.56000	0.90090	0.00000	0.0000	5,000
28/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.58600	0.55000	6.14334	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.02600	1.05200	2.53411	0.00000	0.0000	10,000
28/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.15700	0.14200	9.55414	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.39100	1.42300	2.30050	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.07200	0.06300	12.50000	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.80100	0.81700	1.99750	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.28200	0.25700	8.86525	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.48600	0.49000	0.82305	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.71700	0.68000	5.16039	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.61200	0.61900	1.14379	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.49300	0.45900	6.89655	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.06400	1.09000	2.44361	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.14500	0.13000	10.34483	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.43400	1.46700	2.30126	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.63200	0.64000	1.26582	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.46300	0.43000	7.12743	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.53700	0.54200	0.93110	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.61800	0.58200	5.82524	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.59200	0.59900	1.18243	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.52300	0.48900	6.50096	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.50300	0.50600	0.59642	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.68400	0.64600	5.55556	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.86000	0.87800	2.09302	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
28/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.24100	0.21800	9.54357	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.89100	0.91000	2.13244	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.22200	0.20000	9.90991	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.18200	1.21100	2.45347	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.11300	0.10100	10.61947	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.67500	0.68400	1.33333	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.40600	0.37400	7.88177	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.51900	0.52400	0.96339	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.65000	0.61400	5.53846	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.77300	0.78800	1.94049	0.00000	0.0000	5,000
28/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.30400	0.27800	8.55263	0.00000	0.0000	2,420
28/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.61300	1.64700	2.10787	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.84700	1.88500	2.05739	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.72100	0.73300	1.66436	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.35200	0.32300	8.23864	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.47100	0.47400	0.63694	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.75200	0.71400	5.05319	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.80000	1.83700	2.05556	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.14200	1.17000	2.45184	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.12300	0.11000	10.56911	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.65300	0.66200	1.37825	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.43400	0.40200	7.37327	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.42800	0.42900	0.23364	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.85900	0.81900	4.65658	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.56700	1.60200	2.23357	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.69800	0.70800	1.43266	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.37900	0.34800	8.17942	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.47800	1.51200	2.30041	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.05900	0.05200	11.86441	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.52300	1.55600	2.16678	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	2,420
28/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.65800	1.69400	2.17129	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.89500	1.93200	1.95251	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.41500	0.41600	0.24096	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.89600	0.85600	4.46429	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.40200	0.40300	0.24876	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.93300	0.89300	4.28725	0.00000	0.0000	0
28/09/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.33500	0.33500	0.00000	0.00000	0.0000	3
28/09/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.16600	1.12500	3.51630	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
28/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.05760	8.09680	0.48650	8.11770	8.1000	20,540
28/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.06500	1.09700	3.00469	0.00000	0.0000	0
28/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.25700	0.25000	2.72374	0.00000	0.0000	0
28/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.03500	1.06300	2.70531	0.00000	0.0000	0
28/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.27700	0.26600	3.97112	0.00000	0.0000	0
28/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.09900	1.13100	2.91174	0.00000	0.0000	0
28/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.24100	0.23400	2.90456	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.14750	8.18440	0.45290	0.00000	0.0000	979
28/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.24900	1.27300	1.92154	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.30200	0.28900	4.30464	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.21700	1.24000	1.88989	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.32000	0.30600	4.37500	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.28200	1.30600	1.87207	0.00000	0.0000	16,000
28/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.28500	0.27200	4.56140	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.33900	0.32400	4.42478	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.18600	1.20800	1.85497	0.00000	0.0000	37,000
28/09/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.49400	1.46700	1.80723	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.54100	0.55100	1.84843	0.00000	0.0000	360
28/09/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.89800	0.91400	1.78174	0.00000	0.0000	0
28/09/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.65100	0.63000	3.22581	0.00000	0.0000	360
28/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.24840	8.28560	0.45100	0.00000	0.0000	0
28/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.13400	1.15300	1.67549	0.00000	0.0000	0
28/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.58600	0.56700	3.24232	0.00000	0.0000	0
28/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.11200	1.13200	1.79856	0.00000	0.0000	0
28/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.61400	0.59600	2.93160	0.00000	0.0000	0
28/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.15500	1.17500	1.73160	0.00000	0.0000	0
28/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.55700	0.53900	3.23160	0.00000	0.0000	0
28/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.76300	0.74400	2.49017	0.00000	0.0000	540
28/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.01100	1.03000	1.87933	0.00000	0.0000	300
28/09/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.52600	1.49900	1.76933	0.00000	0.0000	0
28/09/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.67400	0.68500	1.63205	0.00000	0.0000	540
28/09/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.35830	8.39630	0.45464	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.19000	1.21000	1.68067	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.78200	0.76400	2.30179	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.16900	1.19200	1.96749	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.81100	0.79600	1.84957	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.20800	1.22800	1.65563	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.75000	0.73200	2.40000	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.55500	1.52900	1.67203	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.81300	0.82500	1.47601	0.00000	0.0000	180
28/09/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.12900	1.15000	1.86005	0.00000	0.0000	0
28/09/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.87100	0.85400	1.95178	0.00000	0.0000	180
28/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.29610	9.34030	0.47547	0.00000	0.0000	0
28/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.07900	2.10500	1.25060	0.00000	0.0000	0
28/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.28300	1.26500	1.40296	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
28/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.05800	2.08400	1.26336	0.00000	0.0000	0
28/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.31200	1.29400	1.37195	0.00000	0.0000	0
28/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.09900	2.12600	1.28633	0.00000	0.0000	0
28/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.25300	1.23600	1.35674	0.00000	0.0000	0
28/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.96700	0.95100	1.65460	0.00000	0.0000	0
28/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.26300	2.29100	1.23730	0.00000	0.0000	200
28/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.11140	10.15560	0.43713	0.00000	0.0000	0
28/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.61200	2.63600	0.91884	0.00000	0.0000	0
28/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.70100	1.68000	1.23457	0.00000	0.0000	0
28/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.59300	2.61700	0.92557	0.00000	0.0000	0
28/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.73200	1.71100	1.21247	0.00000	0.0000	0
28/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.63100	2.65600	0.95021	0.00000	0.0000	0
28/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.67000	1.65000	1.19760	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.87670	7.91890	0.53576	7.97320	7.9370	498
28/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.94023	0.96542	2.67913	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.06353	0.04652	26.77475	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.89833	0.92180	2.61263	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.07163	0.05290	26.14826	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.98287	1.00969	2.72874	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.05617	0.04079	27.38116	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.96920	8.00970	0.50821	0.00000	0.0000	2
28/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.74571	0.75995	1.90959	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.32651	0.30025	8.04263	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.72117	0.73279	1.61127	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.35197	0.32309	8.20524	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.77288	0.78801	1.95761	0.00000	0.0000	0
28/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.30368	0.27831	8.35419	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19			Foreign Exchange Future	12.35290	12.39170	0.31410	12.40100	12.3508	18,643
28/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.94600	0.95800	1.26850	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.24300	0.21600	11.11111	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.91300	0.92400	1.20482	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.26000	0.23200	10.76923	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.97900	0.99200	1.32789	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.22600	0.20000	11.50442	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.64400	0.64500	0.15528	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.49100	0.45300	7.73931	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.19500	1.21400	1.58996	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.14200	0.12200	14.08451	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.79500	0.80100	0.75472	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.34200	0.30900	9.64912	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.88100	0.89100	1.13507	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.27800	0.24900	10.43165	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.89500	1.92700	1.68865	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	0
28/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.71000	1.74000	1.75439	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
28/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.05700	0.04800	15.78947	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19			Foreign Exchange Future	12.48770	12.52460	0.29549	0.00000	0.0000	5,431
28/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.36700	1.38300	1.17045	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.32900	0.30800	6.38298	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.33500	1.35000	1.12360	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.34700	0.32500	6.34006	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.40000	1.41600	1.14286	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.31200	0.29100	6.73077	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.30300	1.31800	1.15119	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.36500	0.34300	6.02740	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.09900	1.10900	0.90992	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.51100	0.48400	5.28376	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.68400	1.70600	1.30641	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.19600	0.18100	7.65306	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.15400	1.16600	1.03986	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.46600	0.44100	5.36481	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.91000	0.91500	0.54945	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.72200	0.69000	4.43213	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.43300	1.45000	1.18632	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.29500	0.27500	6.77966	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.76100	1.78400	1.30608	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.17300	0.15900	8.09249	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.21200	1.22500	1.07261	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.42400	0.40000	5.66038	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.60900	1.63000	1.30516	0.00000	0.0000	0
28/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.22100	0.20500	7.23982	0.00000	0.0000	0
28/09/2011	£ / R 2012/06/18			Foreign Exchange Future	12.61740	12.65260	0.27898	0.00000	0.0000	2,627
28/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.37400	1.39500	1.52838	0.00000	0.0000	0
28/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.60700	0.59200	2.47117	0.00000	0.0000	0
28/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.34700	1.36800	1.55902	0.00000	0.0000	0
28/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.63000	0.61500	2.38095	0.00000	0.0000	0
28/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.40100	1.42200	1.49893	0.00000	0.0000	0
28/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.58400	0.56900	2.56849	0.00000	0.0000	0
28/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10280	0.10370	0.87549	0.00000	0.0000	5,293
28/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02287	0.02375	3.84784	0.00000	0.0000	0
28/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00007	0.00005	28.57143	0.00000	0.0000	0
28/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01354	0.01424	5.16987	0.00000	0.0000	0
28/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00074	0.00054	27.02703	0.00000	0.0000	0
28/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03282	0.03372	2.74223	0.00000	0.0000	0
28/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
28/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10420	0.10500	0.76775	0.00000	0.0000	26
28/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01591	0.01653	3.89692	0.00000	0.0000	0
28/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00171	0.00153	10.52632	0.00000	0.0000	0
28/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00970	0.01006	3.71134	0.00000	0.0000	0
28/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00550	0.00506	8.00000	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
28/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02454	0.02529	3.05623	0.00000	0.0000	0
28/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00034	0.00029	14.70588	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19			Foreign Exchange Future	10.73020	10.76990	0.36998	10.77920	10.7609	26,934
28/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.05000	1.05900	0.85714	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.12000	0.08900	25.83333	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.01200	1.02000	0.79051	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.13200	0.10000	24.24242	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.08800	1.10000	1.10294	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.10800	0.08000	25.92593	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.90400	0.90600	0.22124	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.17400	0.13600	21.83908	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.25500	1.27400	1.51394	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.07500	0.05400	28.00000	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.47800	1.50400	1.75913	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.04800	0.03400	29.16667	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.38800	1.41100	1.65706	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.05800	0.04100	29.31034	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.22800	0.20700	9.21053	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.24800	1.18700	4.88782	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.94000	0.94300	0.31915	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.16000	0.12300	23.12500	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.25600	0.23300	8.98438	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.12600	1.06300	5.59503	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.29900	1.32000	1.61663	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.06900	0.05000	27.53623	0.00000	0.0000	8,220
28/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.40900	0.38600	5.62347	0.00000	0.0000	8,220
28/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.67900	0.61600	9.27835	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.74300	0.73500	1.07672	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.26300	0.21500	18.25095	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.24600	0.22400	8.94309	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.16600	1.10400	5.31732	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.68800	0.67600	1.74419	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.30800	0.25600	16.88312	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.87000	0.87000	0.00000	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.19000	0.15000	21.05263	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.21200	1.23000	1.48515	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.08200	0.06000	26.82927	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.34900	0.32500	6.87679	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.81900	0.75500	7.81441	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.80400	0.80000	0.49751	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.22400	0.18000	19.64286	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.83700	0.83400	0.35842	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.20700	0.16400	20.77295	0.00000	0.0000	2,740
28/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.28500	0.23500	17.54386	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.71500	0.70500	1.39860	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
28/09/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.42600	0.40300	5.39906	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.64600	0.58300	9.75232	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.37500	1.31400	4.43636	0.00000	0.0000	0
28/09/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.20500	0.18400	10.24390	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19			Foreign Exchange Future	10.85510	10.89130	0.33348	0.00000	0.0000	10,097
28/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.07300	1.07600	0.27959	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.31800	0.28500	10.37736	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.04300	1.04400	0.09588	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.33800	0.30300	10.35503	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.10400	1.10800	0.36232	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.29900	0.26700	10.70234	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.88200	1.90800	1.38151	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.98400	0.98300	0.10163	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.37900	0.34200	9.76253	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.27100	1.28000	0.70810	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.21600	0.18900	12.50000	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.92700	1.95300	1.34925	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.07200	0.06200	13.88889	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.20200	1.20900	0.58236	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.24700	0.21800	11.74089	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.80900	0.80000	1.11248	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.55400	0.50900	8.12274	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.74500	0.73400	1.47651	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.64000	0.59300	7.34375	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.95500	0.95400	0.10471	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.40000	0.36300	9.25000	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.61300	0.59900	2.28385	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.85800	0.80800	5.82751	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.49300	0.47700	3.24544	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.13800	1.08600	4.56942	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.68600	0.67300	1.89504	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.73100	0.68200	6.70315	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.43200	0.41600	3.70370	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.32700	1.27500	3.91861	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.66700	0.65400	1.94903	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.76200	0.71300	6.43045	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.46100	1.47800	1.16359	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.15600	0.13700	12.17949	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.54900	0.53400	2.73224	0.00000	0.0000	0
28/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.99400	0.94300	5.13078	0.00000	0.0000	0
28/09/2011	€ / R 2012/06/18			Foreign Exchange Future	10.97500	11.00800	0.30068	0.00000	0.0000	14,019
28/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.09400	1.09500	0.09141	0.00000	0.0000	0
28/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.51900	0.48700	6.16570	0.00000	0.0000	0
28/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.06900	1.06900	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
28/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.54400	0.51100	6.06618	0.00000	0.0000	0
28/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.12000	1.12200	0.17857	0.00000	0.0000	0
28/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.49500	0.46400	6.26263	0.00000	0.0000	0
28/09/2011	€ / R 2012/09/17			Foreign Exchange Future	11.09830	11.12440	0.23517	0.00000	0.0000	250
28/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.14200	1.11400	2.45184	0.00000	0.0000	0
28/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.76900	0.71500	7.02211	0.00000	0.0000	0
28/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.11600	1.08800	2.50896	0.00000	0.0000	0
28/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.79300	0.73900	6.80958	0.00000	0.0000	0
28/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.16800	1.14100	2.31164	0.00000	0.0000	0
28/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.74500	0.69200	7.11409	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.81530	7.85820	0.54892	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.11800	1.16000	3.75671	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.06900	1.11000	3.83536	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.16800	1.21000	3.59589	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.82300	0.86300	4.86027	0.00000	0.0000	14,286
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.06100	0.04300	29.50820	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.47600	0.50100	5.25210	0.00000	0.0000	6,757
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.98800	0.94100	4.75709	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.05300	0.04900	7.54717	0.00000	0.0000	11,429
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.76200	0.71500	6.16798	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.07700	0.07300	5.19481	0.00000	0.0000	11,111
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	1.22200	1.17500	3.84615	0.00000	0.0000	0
28/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.03700	0.03300	10.81081	0.00000	0.0000	11,111
28/09/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.77770	7.76630	0.14657	7.81050	7.7860	9,660
28/09/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.15500	1.14400	0.95238	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.10900	1.09800	0.99188	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.20600	1.19000	1.32670	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.47700	0.46800	1.88679	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.19900	0.20200	1.50754	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.61000	0.60000	1.63934	0.00000	0.0000	0
28/09/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.13200	0.13400	1.51515	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.79490	7.78200	0.16549	7.80410	7.7992	22,259
28/09/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.75700	0.74600	1.45310	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.21200	0.21400	0.94340	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.72300	0.71300	1.38313	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.22800	0.23100	1.31579	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.79100	0.78000	1.39064	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.19600	0.19800	1.02041	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
28/09/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.65900	0.64900	1.51745	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26400	0.26700	1.13636	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.97400	0.96300	1.12936	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.12900	0.13100	1.55039	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.47300	0.46600	1.47992	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.42800	0.43400	1.40187	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.63000	0.62000	1.58730	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.28500	0.28800	1.05263	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.93600	0.92400	1.28205	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.14100	0.14200	0.70922	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.62400	1.61200	0.73892	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	7.81520	7.80150	0.17530	0.00000	0.0000	6,090
28/09/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.62900	0.62100	1.27186	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.46400	0.47000	1.29310	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.60500	0.59700	1.32231	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.49000	0.49600	1.22449	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.65300	0.64500	1.22511	0.00000	0.0000	0
28/09/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.43800	0.44400	1.36986	0.00000	0.0000	0
28/09/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.74340	8.72360	0.22646	0.00000	0.0000	0
28/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.75100	1.73000	1.19931	0.00000	0.0000	0
28/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.30800	0.30600	0.64935	0.00000	0.0000	0
28/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.71100	1.69000	1.22735	0.00000	0.0000	0
28/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.31800	0.31600	0.62893	0.00000	0.0000	0
28/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.79100	1.77000	1.17253	0.00000	0.0000	0
28/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.29800	0.29600	0.67114	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.73010	7.73270	0.03363	0.00000	0.0000	10
28/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.58100	0.56700	2.40964	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.10100	0.08400	16.83168	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.54400	0.52900	2.75735	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.11400	0.09600	15.78947	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.61900	0.60600	2.10016	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.08900	0.07300	17.97753	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.33500	0.31600	5.67164	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.25500	0.23300	8.62745	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.96000	0.95500	0.52083	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.36100	0.34100	5.54017	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.23100	0.20800	9.95671	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.91400	0.90900	0.54705	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.47600	0.45900	3.57143	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.14600	0.12600	13.69863	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.86900	0.86300	0.69045	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.03900	0.03000	23.07692	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
28/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.44500	0.42800	3.82022	0.00000	0.0000	0
28/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.16500	0.14500	12.12121	0.00000	0.0000	0
28/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.80950	7.81020	0.00896	0.00000	0.0000	0
28/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.53800	0.52900	1.67286	0.00000	0.0000	0
28/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.27900	0.26900	3.58423	0.00000	0.0000	0
28/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.51100	0.50200	1.76125	0.00000	0.0000	0
28/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.30200	0.29200	3.31126	0.00000	0.0000	0
28/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.56600	0.55600	1.76678	0.00000	0.0000	0
28/09/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.25700	0.24600	4.28016	0.00000	0.0000	0
28/09/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.08150	0.05510	32.39264	0.00000	0.0000	12,659
28/09/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.10820	0.07390	31.70055	0.00000	0.0000	18,519
28/09/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.14250	0.13680	4.00000	0.00000	0.0000	12,423
28/09/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.50950	0.40400	20.70658	0.00000	0.0000	100,000
28/09/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.12840	0.18840	46.72897	0.00000	0.0000	100,000
28/09/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.14250	0.15460	8.49123	0.00000	0.0000	12,346
28/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.83200	8.83380	0.02038	0.00000	0.0000	50
28/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.70700	0.70100	0.84866	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.17500	0.16700	4.57143	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.67500	0.66800	1.03704	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.19300	0.18400	4.66321	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.74100	0.73500	0.80972	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.15900	0.15100	5.03145	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.58800	0.58000	1.36054	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.25600	0.24600	3.90625	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.81100	0.80500	0.73983	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.12900	0.12100	6.20155	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.00500	1.00100	0.39801	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.07300	0.06700	8.21918	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.56100	0.55400	1.24777	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.27900	0.27000	3.22581	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.40600	0.39900	1.72414	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.47400	0.46500	1.89873	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.25800	0.25200	2.32558	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.82600	0.81800	0.96852	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.32300	0.31600	2.16718	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.64100	0.63200	1.40406	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.61500	0.60800	1.13821	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.23300	0.22400	3.86266	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.92300	0.91900	0.43337	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.13500	1.13200	0.26432	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.05300	0.04800	9.43396	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.44500	0.43800	1.57303	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.41300	0.40400	2.17918	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.22400	1.22200	0.16340	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
28/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.48900	0.48100	1.63599	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.35700	0.34700	2.80112	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.38800	0.38000	2.06186	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.50600	0.49600	1.97628	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.53600	0.52900	1.30597	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.30400	0.29500	2.96053	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.24700	0.24100	2.42915	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.86500	0.85700	0.92486	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.30800	0.30200	1.94805	0.00000	0.0000	0
28/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.67600	0.66800	1.18343	0.00000	0.0000	0
28/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.95400	8.95740	0.03797	0.00000	0.0000	0
28/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.76500	0.76200	0.39216	0.00000	0.0000	0
28/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.41100	0.40500	1.45985	0.00000	0.0000	0
28/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.74100	0.73800	0.40486	0.00000	0.0000	0
28/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.43700	0.43100	1.37300	0.00000	0.0000	0
28/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.78900	0.78700	0.25349	0.00000	0.0000	0
28/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.38500	0.38000	1.29870	0.00000	0.0000	0
28/09/2011	RAIN 2011/12/19			Foreign Exchange Future	15,786.02000	15,867.18000	0.51413	0.00000	0.0000	0
28/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.23120	1.23880	0.61728	0.00000	0.0000	0
28/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.14450	0.14890	3.04498	0.00000	0.0000	0
28/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.01330	0.01010	24.06015	0.00000	0.0000	0
28/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.10790	0.11010	2.03892	0.00000	0.0000	0
28/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.02670	0.02130	20.22472	0.00000	0.0000	0
28/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.18680	0.19290	3.26552	0.00000	0.0000	0
28/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00560	0.00410	26.78571	0.00000	0.0000	0
28/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.24780	1.25530	0.60106	0.00000	0.0000	0
28/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.10960	0.11210	2.28102	0.00000	0.0000	0
28/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.06180	0.05680	8.09061	0.00000	0.0000	0
28/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08720	0.08880	1.83486	0.00000	0.0000	0
28/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.08940	0.08350	6.59955	0.00000	0.0000	0
28/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.13800	0.14170	2.68116	0.00000	0.0000	0
28/09/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.04020	0.03640	9.45274	0.00000	0.0000	0

Future Open Interest										766,686
Option Open Interest										322,150
Total										1,088,836