



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 30/09/2011

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
30/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.96410	8.13250	2.11449	8.22600	8.0781	309,667
30/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.78400	0.86000	9.69388	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.17000	0.07800	54.11765	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.75100	0.82200	9.45406	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.18700	0.09000	51.87166	0.00000	0.0000	1,000
30/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.81800	0.90100	10.14670	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.15400	0.06900	55.19481	0.00000	0.0000	3,780
30/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.05000	0.01500	70.00000	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.26400	1.39700	10.52215	0.00000	0.0000	6,425
30/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.48900	0.33200	32.10634	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.45300	0.46400	2.42826	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.08400	0.03100	63.09524	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.04800	1.16300	10.97328	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.13800	0.06100	55.79710	0.00000	0.0000	800
30/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.85200	0.94300	10.68075	0.00000	0.0000	5,560
30/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.82700	1.98500	8.64806	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.01300	0.00300	76.92308	0.00000	0.0000	5,000
30/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.22400	0.11700	47.76786	0.00000	0.0000	12,000
30/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.68800	0.74900	8.86628	0.00000	0.0000	11,280
30/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.53900	1.68800	9.68161	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.02500	0.00600	76.00000	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.58600	1.73700	9.52081	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.02200	0.00500	77.27273	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.73000	1.88600	9.01734	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.01600	0.00400	75.00000	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.43500	0.44200	1.60920	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.52100	0.36000	30.90211	0.00000	0.0000	10,750
30/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.02300	2.18400	7.95848	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00900	0.00200	77.77778	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.71900	0.78500	9.17942	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.20500	0.10300	49.75610	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.30900	1.44400	10.31322	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04500	0.01200	73.33333	0.00000	0.0000	16,340
30/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.22000	1.34900	10.57377	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
30/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.05600	0.01700	69.64286	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.49200	0.51000	3.65854	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.42800	0.27800	35.04673	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.58100	0.61800	6.36833	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.31700	0.18600	41.32492	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.17600	1.30200	10.71429	0.00000	0.0000	560
30/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.06200	0.02000	67.74194	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.68200	1.83600	9.15577	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.01800	0.00400	77.77778	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.63300	1.78700	9.43050	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.01900	0.00500	73.68421	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.97400	2.13500	8.15603	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01000	0.00300	70.00000	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.53500	0.56100	4.85981	0.00000	0.0000	1,000
30/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.37100	0.22900	38.27493	0.00000	0.0000	5,128
30/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.63200	0.68100	7.75316	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.26800	0.14900	44.40299	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.40000	1.54100	10.07143	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03600	0.00900	75.00000	0.00000	0.0000	5,000
30/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.12200	2.28400	7.63431	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00800	0.00200	75.00000	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.51300	0.53500	4.28850	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.39900	0.25300	36.59148	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.12400	0.05400	56.45161	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.88800	0.98600	11.03604	0.00000	0.0000	14,600
30/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.44600	1.58900	9.88935	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.03200	0.00700	78.12500	0.00000	0.0000	560
30/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.34100	0.33300	2.34604	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.72700	0.55100	24.20908	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.38500	0.38400	0.25974	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.62100	0.45200	27.21417	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.87600	2.03500	8.47548	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.01200	0.00300	75.00000	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.92500	1.02900	11.24324	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.11100	0.04700	57.65766	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.13200	1.25500	10.86572	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.06800	0.02300	66.17647	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.96500	1.07300	11.19171	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.10100	0.04100	59.40594	0.00000	0.0000	1,000
30/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.35400	1.49200	10.19202	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04000	0.01000	75.00000	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.77900	1.93600	8.82518	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.01500	0.00400	73.33333	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.35500	0.34900	1.69014	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.69100	0.51700	25.18090	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
30/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.49200	1.63800	9.78552	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.02800	0.00600	78.57143	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.09000	1.20900	10.91743	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.07600	0.02700	64.47368	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.60600	0.64900	7.09571	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.29200	0.16700	42.80822	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.32800	0.31800	3.04878	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.76400	0.58600	23.29843	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.37000	0.36600	1.08108	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.65600	0.48400	26.21951	0.00000	0.0000	100
30/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.55700	0.58800	5.56553	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.34300	0.20600	39.94169	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.00600	1.11800	11.13320	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.09200	0.03600	60.86957	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.41700	0.42200	1.19904	0.00000	0.0000	11,900
30/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.55300	0.39000	29.47559	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.92500	2.08500	8.31169	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.01100	0.00300	72.72727	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.47200	0.48600	2.96610	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.45800	0.30400	33.62445	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.65800	0.71400	8.51064	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.24400	0.13200	45.90164	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.40100	0.40300	0.49875	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.58700	0.42100	28.27939	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.25200	0.23100	8.33333	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	1.03800	0.84900	18.20809	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	1.07900	0.88900	17.60890	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.24300	0.22100	9.05350	0.00000	0.0000	10,750
30/09/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.05400	0.04200	22.22222	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	3.04000	2.86000	5.92105	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.95700	3.78200	4.42254	0.00000	0.0000	0
30/09/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.05630	8.22700	2.11884	8.30000	8.2475	40,387
30/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.19200	1.28500	7.80201	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.17200	0.09400	45.34884	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.15400	1.24400	7.79896	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.18400	0.10300	44.02174	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.23000	1.32600	7.80488	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.16000	0.08500	46.87500	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.21900	1.31500	7.87531	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.16300	0.08800	46.01227	0.00000	0.0000	1,000
30/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.10700	1.19200	7.67841	0.00000	0.0000	30,100
30/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.20100	0.11500	42.78607	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.03500	1.11300	7.53623	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.22900	0.13600	40.61135	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
30/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.37800	1.48600	7.83745	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.12200	0.05900	51.63934	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.07100	1.15200	7.56303	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.21500	0.12500	41.86047	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.41800	1.53000	7.89845	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.11200	0.05300	52.67857	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.85800	0.90400	5.36131	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.35200	0.22700	35.51136	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.67700	0.69200	2.21566	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.57100	0.41500	27.32049	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.94300	1.00100	6.15058	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.28700	0.17400	39.37282	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.55500	0.55400	0.18018	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.79900	0.62700	21.52691	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.46000	1.57500	7.87671	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.10400	0.04800	53.84615	0.00000	0.0000	10,000
30/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.53900	0.53700	0.37106	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.83300	0.66000	20.76831	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.33700	1.44300	7.92820	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.13100	0.06600	49.61832	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.65900	0.67000	1.66920	0.00000	0.0000	5,000
30/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.60300	0.44300	26.53400	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.14400	1.23200	7.69231	0.00000	0.0000	10,000
30/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.18800	0.10500	44.14894	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.50200	1.62000	7.85619	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.09600	0.04300	55.20833	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.91400	0.96800	5.90810	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.30800	0.19100	37.98701	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.58700	0.59200	0.85179	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.73100	0.56500	22.70862	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.71700	0.73800	2.92887	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.51100	0.36100	29.35421	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.18100	1.27300	7.79001	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.17500	0.09600	45.14286	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.54400	1.66500	7.83679	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.08800	0.03800	56.81818	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.73800	0.76200	3.25203	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.48200	0.33500	30.49793	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.64100	0.64900	1.24805	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.63500	0.47200	25.66929	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.69700	0.71400	2.43902	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.54100	0.38700	28.46580	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.60400	0.61000	0.99338	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.69800	0.53300	23.63897	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.97300	1.03800	6.68037	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
30/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.26700	0.16100	39.70037	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.00300	1.07500	7.17846	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.24700	0.14800	40.08097	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.29700	1.39900	7.86430	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.14100	0.07200	48.93617	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.78200	0.81600	4.34783	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.42600	0.28900	32.15962	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.62200	0.62900	1.12540	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.66600	0.50200	24.62462	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.88500	0.93500	5.64972	0.00000	0.0000	5,000
30/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.32900	0.20800	36.77812	0.00000	0.0000	2,420
30/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.72000	1.85300	7.73256	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.06400	0.02600	59.37500	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.95100	2.09400	7.32957	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.04500	0.01700	62.22222	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.83100	0.87400	5.17449	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.37500	0.24700	34.13333	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.57100	0.57300	0.35026	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.76500	0.59600	22.09150	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.90400	2.04500	7.40546	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.04800	0.01800	62.50000	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.25800	1.35700	7.86963	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.15200	0.08000	47.36842	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.75900	0.78900	3.95257	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.45300	0.31200	31.12583	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.52400	0.52000	0.76336	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.86800	0.69300	20.16129	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.67400	1.80600	7.88530	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.06800	0.02900	57.35294	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.80500	0.84500	4.96894	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.39900	0.26800	32.83208	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.58700	1.71100	7.81348	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.08100	0.03400	58.02469	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.63000	1.75800	7.85276	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.07400	0.03100	58.10811	0.00000	0.0000	2,420
30/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.76500	1.90100	7.70538	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.05900	0.02400	59.32203	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.99800	2.14200	7.20721	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.04200	0.01500	64.28571	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.51000	0.50400	1.17647	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.90400	0.72700	19.57965	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.49600	0.48800	1.61290	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.94000	0.76100	19.04255	0.00000	0.0000	0
30/09/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.42300	0.40600	4.01891	0.00000	0.0000	3
30/09/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.16700	0.97900	16.10968	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
30/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.14410	8.31720	2.12547	8.38550	8.2905	22,538
30/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.18500	1.25800	6.16034	0.00000	0.0000	0
30/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.29100	0.19100	34.36426	0.00000	0.0000	0
30/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.15300	1.22300	6.07112	0.00000	0.0000	0
30/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.30900	0.20600	33.33333	0.00000	0.0000	0
30/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.21900	1.29500	6.23462	0.00000	0.0000	0
30/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.27500	0.17800	35.27273	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.23300	8.40940	2.14260	0.00000	0.0000	979
30/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.36400	1.43100	4.91202	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.33100	0.22200	32.93051	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.33200	1.39600	4.80480	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.34900	0.23700	32.09169	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.39600	1.46600	5.01433	0.00000	0.0000	16,000
30/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.31300	0.20700	33.86581	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.36900	0.25300	31.43631	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.30200	1.36200	4.60829	0.00000	0.0000	37,000
30/09/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.50700	1.31700	12.60783	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.64000	0.62600	2.18750	0.00000	0.0000	360
30/09/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.00900	1.02800	1.88305	0.00000	0.0000	0
30/09/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.67600	0.51900	23.22485	0.00000	0.0000	360
30/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.33310	8.50910	2.11206	0.00000	0.0000	0
30/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.24400	1.27400	2.41158	0.00000	0.0000	0
30/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.61100	0.46500	23.89525	0.00000	0.0000	0
30/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.22200	1.25100	2.37316	0.00000	0.0000	0
30/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.63900	0.49200	23.00469	0.00000	0.0000	0
30/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.26600	1.29800	2.52765	0.00000	0.0000	0
30/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.58300	0.43900	24.69983	0.00000	0.0000	0
30/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.79000	0.63300	19.87342	0.00000	0.0000	540
30/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.12300	1.14200	1.69190	0.00000	0.0000	300
30/09/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.54200	1.36000	11.80285	0.00000	0.0000	0
30/09/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.77500	0.76900	0.77419	0.00000	0.0000	540
30/09/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.44320	8.61820	2.07267	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.29700	1.32100	1.85042	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.80400	0.65300	18.78109	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.27900	1.30100	1.72009	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.83600	0.68300	18.30144	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.31600	1.34100	1.89970	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.77300	0.62300	19.40492	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.57200	1.40000	10.94148	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.91500	0.91800	0.32787	0.00000	0.0000	180
30/09/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.24200	1.26300	1.69082	0.00000	0.0000	0
30/09/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.89900	0.74500	17.13014	0.00000	0.0000	180
30/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.38830	9.55550	1.78094	0.00000	0.0000	0
30/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.19400	2.24000	2.09663	0.00000	0.0000	0
30/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.30600	1.18500	9.26493	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
30/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.17300	2.22400	2.34699	0.00000	0.0000	0
30/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.33500	1.21900	8.68914	0.00000	0.0000	0
30/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.21500	2.25600	1.85102	0.00000	0.0000	0
30/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.27700	1.15100	9.86688	0.00000	0.0000	0
30/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.98600	0.86500	12.27181	0.00000	0.0000	0
30/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.37400	2.42000	1.93766	0.00000	0.0000	200
30/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.20360	10.37080	1.63864	0.00000	0.0000	0
30/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.72500	2.79000	2.38532	0.00000	0.0000	0
30/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.72100	1.61900	5.92679	0.00000	0.0000	0
30/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.70500	2.77200	2.47689	0.00000	0.0000	0
30/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.75100	1.65100	5.71102	0.00000	0.0000	0
30/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.74200	2.80800	2.40700	0.00000	0.0000	0
30/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.68800	1.58700	5.98341	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.96410	8.13250	2.11449	8.13150	8.1315	498
30/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.04758	1.16315	11.03209	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.08348	0.03065	63.28462	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.00608	1.11789	11.11343	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.09198	0.03539	61.52424	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.08971	1.20894	10.94144	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.07561	0.02644	65.03108	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.05630	8.22700	2.11884	8.22600	8.2260	7
30/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.85782	0.90424	5.41139	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.35152	0.22724	35.35503	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.83111	0.87398	5.15816	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.37481	0.24698	34.10528	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.88533	0.93544	5.66004	0.00000	0.0000	0
30/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.32903	0.20844	36.65015	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19			Foreign Exchange Future	12.48350	12.66080	1.42027	12.82900	12.6455	18,107
30/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.07300	1.14200	6.43057	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.24000	0.13100	45.41667	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.03900	1.10400	6.25602	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.25600	0.14300	44.14063	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.10700	1.18000	6.59440	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.22400	0.11900	46.87500	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.75400	0.77800	3.18302	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.47100	0.31700	32.69639	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.32700	1.43100	7.83723	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.14400	0.07000	51.38889	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.91300	0.96200	5.36692	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.33000	0.20100	39.09091	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.00700	1.06700	5.95829	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.27400	0.15600	43.06569	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.04000	2.18400	7.05882	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.05700	0.02300	59.64912	0.00000	0.0000	0
30/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.85500	1.99200	7.38544	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
30/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.07200	0.03100	56.94444	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19			Foreign Exchange Future	12.61870	12.79800	1.42091	12.80000	12.8000	5,431
30/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.51900	1.54100	1.44832	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.35000	0.19300	44.85714	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.48700	1.50300	1.07599	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.36800	0.20500	44.29348	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.55200	1.58000	1.80412	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.33300	0.18200	45.34535	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.45400	1.46700	0.89409	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.38500	0.21900	43.11688	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.24400	1.23200	0.96463	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.52500	0.33400	36.38095	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.83800	1.90500	3.64527	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.21900	0.10700	51.14155	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.30200	1.29600	0.46083	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.48300	0.29800	38.30228	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.04700	1.00700	3.82044	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.72800	0.50900	30.08242	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.58600	1.61900	2.08071	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.31700	0.17100	46.05678	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.91400	1.99100	4.02299	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.19500	0.09300	52.30769	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.36100	1.36300	0.14695	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.44200	0.26500	40.04525	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.76400	1.82100	3.23129	0.00000	0.0000	0
30/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.24500	0.12300	49.79592	0.00000	0.0000	0
30/09/2011	£ / R 2012/06/18			Foreign Exchange Future	12.74820	12.92930	1.42059	0.00000	0.0000	2,627
30/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.52900	1.55400	1.63506	0.00000	0.0000	0
30/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.63100	0.47500	24.72266	0.00000	0.0000	0
30/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.50200	1.52400	1.46471	0.00000	0.0000	0
30/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.65400	0.49500	24.31193	0.00000	0.0000	0
30/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.55600	1.58400	1.79949	0.00000	0.0000	0
30/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.60800	0.45500	25.16447	0.00000	0.0000	0
30/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10380	0.10580	1.92678	0.00000	0.0000	5,293
30/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02386	0.02584	8.29841	0.00000	0.0000	0
30/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00006	0.00004	33.33333	0.00000	0.0000	0
30/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01435	0.01617	12.68293	0.00000	0.0000	0
30/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00055	0.00037	32.72727	0.00000	0.0000	0
30/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03382	0.03581	5.88409	0.00000	0.0000	0
30/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
30/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10510	0.10720	1.99810	0.00000	0.0000	26
30/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01659	0.01839	10.84991	0.00000	0.0000	0
30/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00149	0.00119	20.13423	0.00000	0.0000	0
30/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01007	0.01145	13.70407	0.00000	0.0000	0
30/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00497	0.00425	14.48692	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
30/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02538	0.02740	7.95902	0.00000	0.0000	0
30/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00028	0.00020	28.57143	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19			Foreign Exchange Future	10.86360	10.91660	0.48787	11.07900	10.9840	27,567
30/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.18800	1.17600	1.01010	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.12400	0.05900	52.41935	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.15000	1.13400	1.39130	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.13600	0.06700	50.73529	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.22700	1.22100	0.48900	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.11300	0.05400	52.21239	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.03900	1.01300	2.50241	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.17500	0.09600	45.14286	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.40000	1.40500	0.35714	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.08600	0.03800	55.81395	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.62400	1.64100	1.04680	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.06000	0.02400	60.00000	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.53300	1.54600	0.84801	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.06900	0.02900	57.97101	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.30300	0.23700	21.78218	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.18900	1.07000	10.00841	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.07500	1.05200	2.13953	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.16100	0.08500	47.20497	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.33500	0.26700	20.29851	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.07100	0.95000	11.29785	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.44400	1.45200	0.55402	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.08000	0.03500	56.25000	0.00000	0.0000	8,220
30/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.50900	0.44000	13.55599	0.00000	0.0000	8,220
30/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.64500	0.52300	18.91473	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.87100	0.82800	4.93685	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.25700	0.16100	37.35409	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.32400	0.25700	20.67901	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.11000	0.99000	10.81081	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.81100	0.76100	6.16523	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.29700	0.19400	34.68013	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.00400	0.97400	2.98805	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.19000	0.10700	43.68421	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.35600	1.35800	0.14749	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.09200	0.04100	55.43478	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.44200	0.37200	15.83710	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.77800	0.65500	15.80977	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.93600	0.89900	3.95299	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.22200	0.13200	40.54054	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.97000	0.93600	3.50515	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.20600	0.11900	42.23301	0.00000	0.0000	2,740
30/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.27600	0.17700	35.86957	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.84000	0.79400	5.47619	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
30/09/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.52800	0.45900	13.06818	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.61400	0.49200	19.86971	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.31100	1.19400	8.92449	0.00000	0.0000	0
30/09/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.27500	0.21100	23.27273	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19			Foreign Exchange Future	10.98810	11.04360	0.50509	11.17180	11.1500	9,976
30/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.21700	1.16600	4.19063	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.32900	0.22200	32.52280	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.18500	1.13300	4.38819	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.34700	0.23900	31.12392	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.24800	1.20100	3.76603	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.31000	0.20700	33.22581	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.03300	2.03900	0.29513	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.09500	0.04500	52.63158	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.12400	1.06800	4.98221	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.38600	0.27400	29.01554	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.42200	1.38900	2.32068	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.23400	0.14500	38.03419	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.07700	2.08500	0.38517	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.08900	0.04100	53.93258	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.34800	1.31000	2.81899	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.26000	0.16600	36.15385	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.93700	0.86700	7.47065	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.54900	0.42300	22.95082	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.86900	0.79500	8.51554	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.63100	0.50100	20.60222	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.09500	1.03600	5.38813	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.40700	0.29200	28.25553	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.73100	0.65300	10.67031	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.84300	0.70900	15.89561	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.59900	0.52100	13.02170	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.11100	0.97700	12.06121	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.80700	0.73100	9.41760	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.71900	0.58700	18.35883	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.53200	0.45500	14.47368	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.29400	1.16100	10.27821	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.78700	0.71000	9.78399	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.74900	0.61600	17.75701	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.61500	1.59600	1.17647	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.17700	0.10200	42.37288	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.66100	0.58200	11.95159	0.00000	0.0000	0
30/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.97300	0.83800	13.87461	0.00000	0.0000	0
30/09/2011	€ / R 2012/06/18			Foreign Exchange Future	11.10590	11.16470	0.52945	11.29950	11.2995	14,119
30/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.23800	1.17800	4.84653	0.00000	0.0000	0
30/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.53200	0.41300	22.36842	0.00000	0.0000	0
30/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.21200	1.15000	5.11551	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
30/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.55600	0.43500	21.76259	0.00000	0.0000	0
30/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.26600	1.20600	4.73934	0.00000	0.0000	0
30/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.51000	0.39100	23.33333	0.00000	0.0000	0
30/09/2011	€ / R 2012/09/17			Foreign Exchange Future	11.22480	11.28880	0.57017	0.00000	0.0000	250
30/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.25900	1.21400	3.57427	0.00000	0.0000	0
30/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.76000	0.65100	14.34211	0.00000	0.0000	0
30/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.23300	1.18700	3.73074	0.00000	0.0000	0
30/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.78400	0.67400	14.03061	0.00000	0.0000	0
30/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.28600	1.24300	3.34370	0.00000	0.0000	0
30/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.73700	0.63000	14.51832	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.90230	8.06880	2.10698	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.21200	1.37000	13.03630	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.01000	0.00100	90.00000	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.16300	1.32000	13.49957	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.01100	0.00100	90.90909	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.26100	1.42000	12.60904	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00900	0.00100	88.88889	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.02000	0.00300	85.00000	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.92200	1.07200	16.26898	0.00000	0.0000	14,286
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.07600	0.01900	75.00000	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.57800	0.68800	19.03114	0.00000	0.0000	6,757
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.94100	0.75600	19.65994	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.09300	0.07500	19.35484	0.00000	0.0000	11,429
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.72500	0.54400	24.96552	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.12700	0.11300	11.02362	0.00000	0.0000	10,457
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	1.16600	0.98200	15.78045	0.00000	0.0000	0
30/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.06800	0.05100	25.00000	0.00000	0.0000	11,111
30/09/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.74920	7.83310	1.08269	7.92600	7.8786	10,759
30/09/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.13800	1.20500	5.88752	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03900	0.02200	43.58974	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.08700	1.15400	6.16375	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03800	0.02100	44.73684	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.18300	1.25100	5.74810	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03400	0.01800	47.05882	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.46900	0.49600	5.75693	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.22000	0.16300	25.90909	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.59800	0.63600	6.35452	0.00000	0.0000	0
30/09/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.14900	0.10300	30.87248	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.76630	7.85090	1.08932	0.00000	0.0000	22,259
30/09/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.75900	0.79000	4.08432	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.24300	0.18900	22.22222	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.72700	0.75600	3.98900	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.26100	0.20500	21.45594	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.79200	0.82500	4.16667	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.22600	0.17400	23.00885	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
30/09/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.66500	0.68900	3.60902	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.29900	0.23800	20.40134	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.97100	1.01500	4.53141	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.15500	0.11400	26.45161	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.48400	0.49400	2.06612	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.46800	0.39300	16.02564	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.63700	0.65700	3.13972	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.32100	0.25600	20.24922	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.93400	0.97500	4.38972	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.16800	0.12400	26.19048	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.60500	1.67600	4.42368	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.03900	0.02500	35.89744	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	7.78620	7.87240	1.10709	0.00000	0.0000	6,090
30/09/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.63600	0.65200	2.51572	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.50000	0.43000	14.00000	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.61300	0.62700	2.28385	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.52700	0.45500	13.66224	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.66000	0.67700	2.57576	0.00000	0.0000	0
30/09/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.47400	0.40500	14.55696	0.00000	0.0000	0
30/09/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.69470	8.78040	0.98566	0.00000	0.0000	0
30/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.77500	1.78400	0.50704	0.00000	0.0000	0
30/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38000	0.30400	20.00000	0.00000	0.0000	0
30/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.73600	1.74400	0.46083	0.00000	0.0000	0
30/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39100	0.31400	19.69309	0.00000	0.0000	0
30/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.81400	1.82400	0.55127	0.00000	0.0000	0
30/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.36900	0.29400	20.32520	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.70500	7.79280	1.13952	0.00000	0.0000	10
30/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.59100	0.61900	4.73773	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.13600	0.07600	44.11765	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.55600	0.58100	4.49640	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.15100	0.08800	41.72185	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.62700	0.65900	5.10367	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.12200	0.06600	45.90164	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.35700	0.35700	0.00000	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.30200	0.21400	29.13907	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.95400	1.01300	6.18449	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.04900	0.02000	59.18367	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.38200	0.38400	0.52356	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.27700	0.19100	31.04693	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.90900	0.96600	6.27063	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.05400	0.02300	57.40741	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.49300	0.50800	3.04260	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.18800	0.11500	38.82979	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.86500	0.92000	6.35838	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.06000	0.02700	55.00000	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
30/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.46300	0.47500	2.59179	0.00000	0.0000	0
30/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.20800	0.13200	36.53846	0.00000	0.0000	0
30/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.78360	7.87360	1.15628	0.00000	0.0000	0
30/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.56400	0.57000	1.06383	0.00000	0.0000	0
30/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.33000	0.24600	25.45455	0.00000	0.0000	0
30/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.53800	0.54200	0.74349	0.00000	0.0000	0
30/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.35400	0.26800	24.29379	0.00000	0.0000	0
30/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.59000	0.59900	1.52542	0.00000	0.0000	0
30/09/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.30600	0.22500	26.47059	0.00000	0.0000	0
30/09/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.06120	0.06920	13.07190	0.00000	0.0000	12,659
30/09/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.08020	0.09530	18.82793	0.00000	0.0000	18,519
30/09/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.14150	0.13430	5.08834	0.00000	0.0000	12,423
30/09/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.41960	0.48300	15.10963	0.00000	0.0000	100,000
30/09/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.17580	0.13480	23.32196	0.00000	0.0000	100,000
30/09/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.15990	0.15210	4.87805	0.00000	0.0000	12,346
30/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.92690	8.98180	0.61500	0.00000	0.0000	50
30/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.82400	0.80600	2.18447	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.19700	0.12400	37.05584	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.79200	0.77100	2.65152	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.21500	0.13900	35.34884	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.85800	0.84300	1.74825	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.18100	0.11100	38.67403	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.70200	0.67300	4.13105	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.27500	0.19100	30.54545	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.92700	0.91900	0.86300	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.15000	0.08700	42.00000	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.12200	1.12900	0.62389	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.09500	0.04700	50.52632	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.67500	0.64300	4.74074	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.29800	0.21100	29.19463	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.51200	0.46800	8.59375	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.48500	0.38600	20.41237	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.34800	0.29800	14.36782	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.82100	0.71600	12.78928	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.42100	0.37300	11.40143	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.64400	0.54100	15.99379	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.73000	0.70300	3.69863	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.25300	0.17100	32.41107	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.03800	1.04000	0.19268	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.11100	0.05800	47.74775	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.25200	1.26700	1.19808	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.07500	0.03500	53.33333	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.55400	0.51300	7.40072	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.42700	0.33100	22.48244	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.34000	1.36000	1.49254	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
30/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.06300	0.02800	55.55556	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.60000	0.56100	6.50000	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.37300	0.27900	25.20107	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.49200	0.44700	9.14634	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.51500	0.41500	19.41748	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.64900	0.61500	5.23883	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.32200	0.23300	27.63975	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.33500	0.28600	14.62687	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.85800	0.75400	12.12121	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.40500	0.35600	12.09877	0.00000	0.0000	0
30/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.67800	0.57400	15.33923	0.00000	0.0000	0
30/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.05140	9.10710	0.61537	0.00000	0.0000	0
30/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.88700	0.84700	4.50958	0.00000	0.0000	0
30/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.43600	0.34000	22.01835	0.00000	0.0000	0
30/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.86300	0.82000	4.98262	0.00000	0.0000	0
30/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.46200	0.36300	21.42857	0.00000	0.0000	0
30/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.91400	0.87500	4.26696	0.00000	0.0000	0
30/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.41300	0.31800	23.00242	0.00000	0.0000	0
30/09/2011	RAIN 2011/12/19			Foreign Exchange Future	15,966.74000	16,195.29000	1.43141	0.00000	0.0000	0
30/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.24500	1.27450	2.36948	0.00000	0.0000	0
30/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.15960	0.18170	13.84712	0.00000	0.0000	0
30/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.01460	0.00720	50.68493	0.00000	0.0000	0
30/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.12200	0.13950	14.34426	0.00000	0.0000	0
30/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.02700	0.01500	44.44444	0.00000	0.0000	0
30/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.20200	0.22750	12.62376	0.00000	0.0000	0
30/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
30/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.26150	1.29110	2.34641	0.00000	0.0000	0
30/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12440	0.13710	10.20900	0.00000	0.0000	0
30/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.06290	0.04600	26.86804	0.00000	0.0000	0
30/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.10120	0.10940	8.10277	0.00000	0.0000	0
30/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.08970	0.06830	23.85730	0.00000	0.0000	0
30/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15360	0.16980	10.54688	0.00000	0.0000	0
30/09/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.04210	0.02870	31.82898	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>752,587</b>
<b>Option Open Interest</b>										<b>321,296</b>
<b>Total</b>										<b>1,073,883</b>