



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/10/2011

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
17/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.92120	8.02760	1.34323	8.03940	7.8410	303,459
17/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.64000	0.71700	12.03125	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.06900	0.03900	43.47826	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.60300	0.67600	12.10614	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.08200	0.04800	41.46341	0.00000	0.0000	1,000
17/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.67800	0.75900	11.94690	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.05700	0.03100	45.61404	0.00000	0.0000	3,780
17/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.17900	1.28300	8.82103	0.00000	0.0000	6,425
17/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.36900	0.29100	21.13821	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.29000	0.31900	10.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.93900	1.03900	10.64963	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.04700	0.02400	48.93617	0.00000	0.0000	800
17/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.71800	0.80200	11.69916	0.00000	0.0000	5,560
17/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.77300	1.87800	5.92217	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	5,000
17/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.11200	0.07100	36.60714	0.00000	0.0000	12,000
17/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.53300	0.59900	12.38274	0.00000	0.0000	11,280
17/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.47400	1.57900	7.12347	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.52400	1.62900	6.88976	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.67300	1.77900	6.33592	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.27300	0.30000	9.89011	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.40200	0.32200	19.90050	0.00000	0.0000	10,750
17/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.97200	2.07800	5.37525	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.56700	0.63700	12.34568	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.09600	0.05900	38.54167	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.22800	1.33200	8.46906	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	16,340
17/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.13100	1.23300	9.01857	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
17/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.32800	0.36200	10.36585	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.30700	0.23400	23.77850	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.41800	0.46600	11.48325	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.19700	0.13800	29.94924	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.08300	1.18500	9.41828	0.00000	0.0000	560
17/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.62300	1.72900	6.53112	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.57300	1.67900	6.73872	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.92200	2.02800	5.51509	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.37000	0.41100	11.08108	0.00000	0.0000	1,000
17/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.24900	0.18300	26.50602	0.00000	0.0000	5,128
17/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.47200	0.52900	12.07627	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.15100	0.10100	33.11258	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.32600	1.43100	7.91855	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	5,000
17/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.07200	2.17800	5.11583	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.34800	0.38500	10.63218	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.27700	0.20700	25.27076	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.03800	0.02100	44.73684	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.75900	0.84900	11.85771	0.00000	0.0000	12,300
17/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.37600	1.48000	7.55814	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	560
17/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.19300	0.20700	7.25389	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.62200	0.52900	14.95177	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.22900	0.24900	8.73362	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.50800	0.42100	17.12598	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.82200	1.92800	5.81778	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.80200	0.89600	11.72070	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.03100	0.01800	41.93548	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.03400	1.13600	9.86460	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.84500	0.94300	11.59763	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.02400	0.01500	37.50000	0.00000	0.0000	1,000
17/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.27700	1.38100	8.14409	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.72300	1.82900	6.15206	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.20400	0.22000	7.84314	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.58300	0.49200	15.60892	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
17/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.42500	1.53000	7.36842	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.98700	1.08700	10.13171	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.01600	0.00900	43.75000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.44500	0.49600	11.46067	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.17400	0.11800	32.18391	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.18200	0.19500	7.14286	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.66100	0.56700	14.22088	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.21600	0.23400	8.33333	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.54500	0.45600	16.33028	0.00000	0.0000	100
17/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.39300	0.43700	11.19593	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.22200	0.15900	28.37838	0.00000	0.0000	760
17/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.89200	0.99100	11.09865	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.02100	0.01300	38.09524	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.25800	0.28100	8.91473	0.00000	0.0000	11,340
17/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.43700	0.35300	19.22197	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.87200	1.97800	5.66239	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.30800	0.34000	10.38961	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.33700	0.26200	22.25519	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.50200	0.56300	12.15139	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.13100	0.08500	35.11450	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.24300	0.26500	9.05350	0.00000	0.0000	100
17/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.47200	0.38700	18.00847	0.00000	0.0000	400
17/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.12600	0.13200	4.76190	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.95500	0.85400	10.57592	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.99900	0.89700	10.21021	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.12000	0.12500	4.16667	0.00000	0.0000	10,750
17/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	3.04200	2.93600	3.48455	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.98200	3.87500	2.68709	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.86800	0.76900	11.40553	0.00000	0.0000	0
17/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.13900	0.14700	5.75540	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.01120	8.12270	1.39180	0.00000	0.0000	41,244
17/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.05600	1.14900	8.80682	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.08100	0.06200	23.45679	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.01400	1.10600	9.07298	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.08900	0.06900	22.47191	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.09800	1.19200	8.56102	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.07300	0.05500	24.65753	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.08600	1.18000	8.65562	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.07500	0.05700	24.00000	0.00000	0.0000	1,000
17/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.96200	1.05200	9.35551	0.00000	0.0000	30,100
17/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.10100	0.07900	21.78218	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
17/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.88600	0.96900	9.36795	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.12500	0.09600	23.20000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.25900	1.35800	7.86338	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.04800	0.03500	27.08333	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.92200	1.01000	9.54447	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.11100	0.08700	21.62162	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.30400	1.40400	7.66871	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.04300	0.03100	27.90698	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.69500	0.76000	9.35252	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.23400	0.18700	20.08547	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.51300	0.55600	8.38207	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.45200	0.38300	15.26549	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.78600	0.85800	9.16031	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.17500	0.13500	22.85714	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.39600	0.42900	8.33333	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.68500	0.60600	11.53285	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.34900	1.45000	7.48703	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.03800	0.02700	28.94737	0.00000	0.0000	10,000
17/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.38200	0.41300	8.11518	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.72100	0.64000	11.23440	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.21500	1.31300	8.06584	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.05400	0.04000	25.92593	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.49500	0.53600	8.28283	0.00000	0.0000	5,000
17/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.48400	0.41300	14.66942	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.00300	1.09400	9.07278	0.00000	0.0000	10,000
17/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.09200	0.07100	22.82609	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.39500	1.49700	7.31183	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.03400	0.02400	29.41176	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.75400	0.82500	9.41645	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.19300	0.15200	21.24352	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.42600	0.46200	8.45070	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.61500	0.53900	12.35772	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.55200	0.59900	8.51449	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.39100	0.32600	16.62404	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.04400	1.13600	8.81226	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.08300	0.06300	24.09639	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.44100	1.54400	7.14781	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.57200	0.62200	8.74126	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.36100	0.29900	17.17452	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.47600	0.51600	8.40336	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.51500	0.44300	13.98058	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.53200	0.57700	8.45865	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.42100	0.35400	15.91449	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.44200	0.47900	8.37104	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
17/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.58100	0.50600	12.90878	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.81800	0.89300	9.16870	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.15700	0.12000	23.56688	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.85200	0.92900	9.03756	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.14100	0.10600	24.82270	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.17100	1.26800	8.28352	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.06000	0.04500	25.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.61700	0.67200	8.91410	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.30600	0.24900	18.62745	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.45900	0.49800	8.49673	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.54800	0.47500	13.32117	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.72400	0.79200	9.39227	0.00000	0.0000	5,000
17/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.21300	0.16900	20.65728	0.00000	0.0000	2,420
17/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.62900	1.73600	6.56845	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.87200	1.98000	5.76923	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.66600	0.73000	9.60961	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.25500	0.20700	18.82353	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.41100	0.44500	8.27251	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.65000	0.57200	12.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.82300	1.93100	5.92430	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.12800	1.22400	8.51064	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.06700	0.05100	23.88060	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.59400	0.64700	8.92256	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.33300	0.27400	17.71772	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.36900	0.39800	7.85908	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.75800	0.67500	10.94987	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.58100	1.68700	6.70462	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.64100	0.70000	9.20437	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.28000	0.22700	18.92857	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.48800	1.59100	6.92204	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.53400	1.63900	6.84485	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	2,420
17/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.67700	1.78500	6.44007	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.92100	2.03000	5.67413	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.35600	0.38400	7.86517	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.79500	0.71100	10.56604	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.34400	0.37100	7.84884	0.00000	0.0000	0
17/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.83300	0.74800	10.20408	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
17/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.28200	0.30100	6.73759	0.00000	0.0000	3
17/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.07100	0.97800	8.68347	0.00000	0.0000	0
17/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.09230	8.21260	1.48660	8.20250	8.0585	22,362
17/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.02200	1.11400	9.00196	0.00000	0.0000	0
17/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.18000	0.15100	16.11111	0.00000	0.0000	0
17/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.98700	1.07600	9.01722	0.00000	0.0000	0
17/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.19500	0.16300	16.41026	0.00000	0.0000	0
17/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.05800	1.15200	8.88469	0.00000	0.0000	0
17/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.16600	0.13900	16.26506	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.16960	8.30150	1.61452	0.00000	0.0000	979
17/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.18500	1.28800	8.69198	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.21500	0.18700	13.02326	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.15100	1.25300	8.86186	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.23100	0.20200	12.55411	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.22000	1.32400	8.52459	0.00000	0.0000	16,000
17/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.20000	0.17300	13.50000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.24800	0.21700	12.50000	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.11800	1.21800	8.94454	0.00000	0.0000	37,000
17/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.40700	1.31800	6.32552	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.47700	0.51900	8.80503	0.00000	0.0000	360
17/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.82100	0.89100	8.52619	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.55100	0.49000	11.07078	0.00000	0.0000	360
17/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.59300	0.64500	8.76897	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	1.02300	0.94400	7.72239	0.00000	0.0000	2,000
17/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.48700	1.39700	6.05245	0.00000	0.0000	0
17/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.45700	0.49800	8.97155	0.00000	0.0000	2,000
17/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.24870	8.38180	1.61359	0.00000	0.0000	0
17/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.03700	1.11600	7.61813	0.00000	0.0000	0
17/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.48800	0.43400	11.06557	0.00000	0.0000	0
17/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.01500	1.09300	7.68473	0.00000	0.0000	0
17/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.51600	0.46100	10.65891	0.00000	0.0000	0
17/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.05900	1.14000	7.64873	0.00000	0.0000	0
17/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.46000	0.40800	11.30435	0.00000	0.0000	0
17/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.66700	0.60600	9.14543	0.00000	0.0000	540
17/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.91600	0.98800	7.86026	0.00000	0.0000	300
17/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.44600	1.36000	5.94744	0.00000	0.0000	0
17/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.59500	0.64200	7.89916	0.00000	0.0000	540
17/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.33570	8.46420	1.54156	0.00000	0.0000	0
17/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.07100	1.13700	6.16246	0.00000	0.0000	0
17/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.68500	0.62300	9.05109	0.00000	0.0000	0
17/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.05100	1.11800	6.37488	0.00000	0.0000	0
17/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.71500	0.65400	8.53147	0.00000	0.0000	0
17/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.08900	1.15700	6.24426	0.00000	0.0000	0
17/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.65300	0.59300	9.18836	0.00000	0.0000	0
17/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.47800	1.39800	5.41272	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
17/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.71400	0.76200	6.72269	0.00000	0.0000	180
17/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.01300	1.07900	6.51530	0.00000	0.0000	0
17/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.77700	0.71500	7.97941	0.00000	0.0000	180
17/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.09570	9.18510	0.98288	0.00000	0.0000	0
17/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.79300	1.83200	2.17513	0.00000	0.0000	0
17/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.19700	1.14700	4.17711	0.00000	0.0000	0
17/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.77600	1.81400	2.13964	0.00000	0.0000	0
17/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.23000	1.17900	4.14634	0.00000	0.0000	0
17/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.81000	1.84900	2.15470	0.00000	0.0000	0
17/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16400	1.11400	4.29553	0.00000	0.0000	0
17/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87800	0.83000	5.46697	0.00000	0.0000	0
17/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.97400	2.01500	2.07700	0.00000	0.0000	200
17/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.18270	10.28230	0.97813	0.00000	0.0000	0
17/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.47900	2.53000	2.05728	0.00000	0.0000	0
17/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.49600	1.44800	3.20856	0.00000	0.0000	0
17/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.45900	2.51400	2.23668	0.00000	0.0000	0
17/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.52600	1.48200	2.88336	0.00000	0.0000	0
17/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.49500	2.54600	2.04409	0.00000	0.0000	0
17/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.46200	1.41400	3.28317	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.92120	8.02760	1.34323	7.85600	7.8469	441
17/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.93906	1.03884	10.62552	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.01786	0.01124	37.06607	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.89194	0.99078	11.08146	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.02074	0.01318	36.45130	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.98656	1.08717	10.19806	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.01536	0.00957	37.69531	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.01120	8.12270	1.39180	0.00000	0.0000	12
17/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.69458	0.76026	9.45607	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.23338	0.18756	19.63322	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.66642	0.72973	9.50002	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.25522	0.20703	18.88175	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.72381	0.79188	9.40440	0.00000	0.0000	0
17/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.21261	0.16918	20.42707	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.51940	12.65890	1.11427	12.53780	12.4505	18,100
17/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.95700	1.07400	12.22571	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.08800	0.06500	26.13636	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.91700	1.03300	12.64995	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.09800	0.07400	24.48980	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.99700	1.11600	11.93581	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.07800	0.05700	26.92308	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.58700	0.67200	14.48041	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.26800	0.21300	20.52239	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.25600	1.38800	10.50955	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.76600	0.87500	14.22977	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
17/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.14700	0.11600	21.08844	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.87800	0.99200	12.98405	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.10900	0.08300	23.85321	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.03300	2.17100	6.78800	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.83600	1.97400	7.51634	0.00000	0.0000	0
17/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19			Foreign Exchange Future	12.65060	12.79710	1.15805	0.00000	0.0000	7,002
17/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.36400	1.48900	9.16422	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.16300	0.14200	12.88344	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.32700	1.44600	8.96760	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.17600	0.14900	15.34091	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.40100	1.53100	9.27909	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.15000	0.13400	10.66667	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.29100	1.40800	9.06274	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.19000	0.16100	15.26316	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.06000	1.16200	9.62264	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.30900	0.26500	14.23948	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.74900	1.88400	7.71870	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.09800	0.08700	11.22449	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.12200	1.22900	9.53654	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.27100	0.23200	14.39114	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.84800	0.92600	9.19811	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.49700	0.42900	13.68209	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.44300	1.57400	9.07831	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.14200	0.12700	10.56338	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.83900	1.97500	7.39532	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.08800	0.07800	11.36364	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.18800	1.29900	9.34343	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.23700	0.20200	14.76793	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.66000	1.79400	8.07229	0.00000	0.0000	0
17/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.10900	0.09700	11.00917	0.00000	0.0000	0
17/10/2011	£ / R 2012/06/18			Foreign Exchange Future	12.76870	12.92710	1.24053	0.00000	0.0000	2,837
17/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.39900	1.44100	3.00214	0.00000	0.0000	0
17/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.48000	0.36400	24.16667	0.00000	0.0000	0
17/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.37200	1.41000	2.76968	0.00000	0.0000	0
17/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.50300	0.38300	23.85686	0.00000	0.0000	0
17/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.42700	1.47300	3.22355	0.00000	0.0000	0
17/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.45800	0.34600	24.45415	0.00000	0.0000	0
17/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10250	0.10470	2.14634	0.10135	0.1013	5,540
17/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02253	0.02472	9.72037	0.00000	0.0000	0
17/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00003	0.00002	33.33333	0.00000	0.0000	0
17/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01283	0.01487	15.90023	0.00000	0.0000	0
17/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00033	0.00017	48.48485	0.00000	0.0000	0
17/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03250	0.03470	6.76923	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
17/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10390	0.10610	2.11742	0.00000	0.0000	6
17/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01497	0.01683	12.42485	0.00000	0.0000	0
17/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00107	0.00073	31.77570	0.00000	0.0000	0
17/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00846	0.00965	14.06619	0.00000	0.0000	0
17/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00456	0.00355	22.14912	0.00000	0.0000	0
17/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02403	0.02618	8.94715	0.00000	0.0000	0
17/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00013	0.00008	38.46154	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19			Foreign Exchange Future	10.97530	11.04070	0.59588	11.03230	10.9300	28,651
17/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.20000	1.26100	5.08333	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.15200	1.21300	5.29514	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.24800	1.30900	4.88782	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.01900	1.07200	5.20118	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.04400	0.03100	29.54545	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.44200	1.50400	4.29958	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.68600	1.75000	3.79597	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.58800	1.65100	3.96725	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.17800	0.18000	1.12360	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.95300	0.88900	6.71563	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.06300	1.11700	5.07996	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.03800	0.02600	31.57895	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.20600	0.20900	1.45631	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.83100	0.76800	7.58123	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.49000	1.55300	4.22819	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	8,220
17/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.38100	0.39500	3.67454	0.00000	0.0000	8,220
17/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.40600	0.35400	12.80788	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.81500	0.85900	5.39877	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.09000	0.06800	24.44444	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.19700	0.19900	1.01523	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.87200	0.80800	7.33945	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.74000	0.78100	5.54054	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.11500	0.09000	21.73913	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.97700	1.02800	5.22006	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.05200	0.03700	28.84615	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.39300	1.45500	4.45083	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.30900	0.31900	3.23625	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.53400	0.47800	10.48689	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
17/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.89400	0.94200	5.36913	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.06900	0.05100	26.08696	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.93500	0.98400	5.24064	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.06000	0.04300	28.33333	0.00000	0.0000	2,740
17/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.10200	0.07800	23.52941	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.77700	0.81900	5.40541	0.00000	0.0000	2,740
17/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.40100	0.41800	4.23940	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.37600	0.32700	13.03191	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.08000	1.01400	6.11111	0.00000	0.0000	0
17/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.15500	0.15500	0.00000	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19			Foreign Exchange Future	11.09700	11.16860	0.64522	0.00000	0.0000	9,761
17/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.15500	1.20700	4.50216	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.15800	0.13800	12.65823	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.11900	1.16900	4.46828	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.17200	0.15000	12.79070	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.19300	1.24600	4.44258	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.14600	0.12700	13.01370	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.07400	2.14300	3.32690	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.04800	1.09600	4.58015	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.20100	0.17700	11.94030	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.39600	1.45700	4.36963	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.09900	0.08800	11.11111	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.12200	2.19100	3.25165	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.31300	1.37100	4.41736	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.11600	0.10200	12.06897	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.82600	0.86300	4.47942	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.32900	0.29400	10.63830	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.74900	0.78200	4.40587	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.40200	0.36300	9.70149	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.01300	1.06100	4.73840	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.21600	0.19200	11.11111	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.59700	0.62200	4.18760	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.60000	0.55300	7.83333	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.46300	0.48100	3.88769	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.86600	0.81200	6.23557	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.68000	0.70900	4.26471	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.48300	0.44000	8.90269	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.39800	0.41200	3.51759	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.05100	0.99300	5.51855	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.65800	0.68600	4.25532	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.51100	0.46700	8.61057	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.61400	1.67800	3.96530	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.06700	0.05900	11.94030	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
17/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.52600	0.54700	3.99240	0.00000	0.0000	0
17/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.72900	0.67800	6.99588	0.00000	0.0000	0
17/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.20730	11.29170	0.75308	0.00000	0.0000	14,099
17/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.13600	1.19100	4.84155	0.00000	0.0000	0
17/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.32900	0.29900	9.11854	0.00000	0.0000	0
17/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.10600	1.16000	4.88246	0.00000	0.0000	0
17/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.34900	0.31800	8.88252	0.00000	0.0000	0
17/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.16700	1.22300	4.79863	0.00000	0.0000	0
17/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.31000	0.28100	9.35484	0.00000	0.0000	0
17/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.31170	11.41360	0.90084	0.00000	0.0000	250
17/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.17100	1.19400	1.96413	0.00000	0.0000	0
17/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.58500	0.50600	13.50427	0.00000	0.0000	0
17/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.14300	1.16400	1.83727	0.00000	0.0000	0
17/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.60700	0.52600	13.34432	0.00000	0.0000	0
17/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.16000	1.22400	5.51724	0.00000	0.0000	0
17/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.52400	0.48600	7.25191	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.86400	7.96300	1.25890	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.16400	1.26300	8.50515	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.11400	1.21300	8.88689	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.21400	1.31300	8.15486	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.86400	0.96300	11.45833	0.00000	0.0000	14,286
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.46800	0.56400	20.51282	0.00000	0.0000	6,757
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.89300	0.79200	11.31019	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.00700	0.00500	28.57143	0.00000	0.0000	11,429
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.65100	0.54900	15.66820	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.01500	0.01200	20.00000	0.00000	0.0000	11,765
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	1.13800	1.03800	8.78735	0.00000	0.0000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.00200	0.00100	50.00000	0.00000	0.0000	11,111
17/10/2011	AUS\$ / R 2011/12/19			Foreign Exchange Future	8.10730	8.15910	0.63893	0.00000	0.0000	10,333
17/10/2011	AUS\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.46300	1.51300	3.41763	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.41400	1.46400	3.53607	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.51200	1.56300	3.37302	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.66300	0.70400	6.18401	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.84200	0.88600	5.22565	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
17/10/2011	AUS\$ / R 2012/03/19			Foreign Exchange Future	8.11910	8.17420	0.67865	8.08600	8.0830	22,069

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
17/10/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.96500	1.01000	4.66321	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.09600	0.08600	10.41667	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.92500	0.96900	4.75676	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.10600	0.09500	10.37736	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.00600	1.05200	4.57256	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.08700	0.07800	10.34483	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.84700	0.88900	4.95868	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.12800	0.11500	10.15625	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.21900	1.26900	4.10172	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.60300	0.63600	5.47264	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.23400	0.21200	9.40171	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.81000	0.85000	4.93827	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.14100	0.12600	10.63830	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.17500	1.22400	4.17021	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.93000	1.98400	2.79793	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51600	0.54600	5.81395	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.29700	0.27200	8.41751	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.12930	8.19260	0.77866	0.00000	0.0000	6,149
17/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.75900	0.80100	5.53360	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.28000	0.25800	7.85714	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.72800	0.76900	5.63187	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.29900	0.27600	7.69231	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.79100	0.83400	5.43616	0.00000	0.0000	0
17/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.26200	0.24100	8.01527	0.00000	0.0000	0
17/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.13590	9.14440	0.09304	0.00000	0.0000	0
17/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.08800	2.09800	0.47893	0.00000	0.0000	0
17/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.25200	0.25400	0.79365	0.00000	0.0000	0
17/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.04800	2.05900	0.53711	0.00000	0.0000	0
17/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.26200	0.26500	1.14504	0.00000	0.0000	0
17/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.13100	2.14200	0.51619	0.00000	0.0000	0
17/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.24500	0.24800	1.22449	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.80690	7.88070	0.94532	0.00000	0.0000	25
17/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.59000	0.65100	10.33898	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.03300	0.02000	39.39394	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.54800	0.60600	10.58394	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.04100	0.02500	39.02439	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.63300	0.69600	9.95261	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.02600	0.01500	42.30769	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.30400	0.34000	11.84211	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.14700	0.10900	25.85034	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.01200	1.08400	7.11462	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00500	0.00300	40.00000	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
17/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.33300	0.37200	11.71171	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.12600	0.09100	27.77778	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.96300	1.03500	7.47664	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.46800	0.52100	11.32479	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.06100	0.04000	34.42623	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.91400	0.98600	7.87746	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.43200	0.48100	11.34259	0.00000	0.0000	0
17/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.07500	0.05000	33.33333	0.00000	0.0000	0
17/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.88350	7.96380	1.01858	0.00000	0.0000	0
17/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.51900	0.56700	9.24855	0.00000	0.0000	0
17/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.18600	0.15300	17.74194	0.00000	0.0000	0
17/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.49100	0.53600	9.16497	0.00000	0.0000	0
17/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.20800	0.17200	17.30769	0.00000	0.0000	0
17/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.54900	0.60100	9.47177	0.00000	0.0000	0
17/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.16600	0.13700	17.46988	0.00000	0.0000	0
17/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.06380	0.07650	19.90596	0.00000	0.0000	12,659
17/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.07470	0.08930	19.54485	0.00000	0.0000	18,519
17/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.19010	0.19630	3.26144	0.00000	0.0000	12,423
17/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.36640	0.39460	7.69651	0.00000	0.0000	100,000
17/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.17060	0.14370	15.76788	0.00000	0.0000	100,000
17/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.21370	0.22200	3.88395	0.00000	0.0000	12,346
17/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.87340	8.95100	0.87452	0.00000	0.0000	50
17/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.66700	0.72700	8.99550	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.09400	0.07600	19.14894	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.63100	0.68900	9.19176	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.10800	0.08800	18.51852	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.70400	0.76600	8.80682	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.08100	0.06500	19.75309	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.53400	0.58300	9.17603	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.16100	0.13200	18.01242	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.78200	0.84700	8.31202	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.05900	0.04600	22.03390	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.99900	1.07400	7.50751	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.50500	0.55200	9.30693	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.18200	0.15100	17.03297	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.34000	0.37200	9.41176	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.36700	0.32100	12.53406	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.19800	0.21500	8.58586	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.72500	0.66400	8.41379	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.25800	0.28200	9.30233	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.53500	0.48100	10.09346	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.56500	0.61700	9.20354	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
17/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.14200	0.11600	18.30986	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.90800	0.98000	7.92952	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.14200	1.21800	6.65499	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.38100	0.41700	9.44882	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.30800	0.26600	13.63636	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.23900	1.31500	6.13398	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.42700	0.46700	9.36768	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.25400	0.21600	14.96063	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.32200	0.35200	9.31677	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.39900	0.35100	12.03008	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.47800	0.52200	9.20502	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.20500	0.17100	16.58537	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.18800	0.20400	8.51064	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.76500	0.70300	8.10458	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.24500	0.26700	8.97959	0.00000	0.0000	0
17/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.57200	0.51600	9.79021	0.00000	0.0000	0
17/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.99800	9.07830	0.89242	0.00000	0.0000	0
17/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.71500	0.76300	6.71329	0.00000	0.0000	0
17/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.31700	0.28500	10.09464	0.00000	0.0000	0
17/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.69000	0.73500	6.52174	0.00000	0.0000	0
17/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.34200	0.30700	10.23392	0.00000	0.0000	0
17/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.74000	0.79200	7.02703	0.00000	0.0000	0
17/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.29200	0.26400	9.58904	0.00000	0.0000	0
17/10/2011	RAIN 2011/12/19			Foreign Exchange Future	15,988.88000	16,172.89000	1.15086	0.00000	0.0000	0
17/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.24180	1.26010	1.47367	0.00000	0.0000	0
17/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.14720	0.16340	11.00543	0.00000	0.0000	0
17/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00540	0.00330	38.88889	0.00000	0.0000	0
17/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.10430	0.11770	12.84756	0.00000	0.0000	0
17/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.01250	0.00760	39.20000	0.00000	0.0000	0
17/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.19390	0.21140	9.02527	0.00000	0.0000	0
17/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00210	0.00130	38.09524	0.00000	0.0000	0
17/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.25780	1.27670	1.50262	0.00000	0.0000	0
17/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.10400	0.11470	10.28846	0.00000	0.0000	0
17/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.04620	0.03800	17.74892	0.00000	0.0000	0
17/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08030	0.08800	9.58904	0.00000	0.0000	0
17/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.07250	0.06130	15.44828	0.00000	0.0000	0
17/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.13480	0.14760	9.49555	0.00000	0.0000	0
17/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02700	0.02090	22.59259	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
										749,316
										325,004
										1,074,320