



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 25/10/2011

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
25/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.98980	7.98940	0.00501	8.03910	7.9246	297,841
25/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.68800	0.68500	0.43605	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.04800	0.04600	4.16667	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.64900	0.64500	0.61633	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.05900	0.05600	5.08475	0.00000	0.0000	1,000
25/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.72800	0.72700	0.13736	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	3,780
25/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.24500	1.24500	0.00000	0.00000	0.0000	6,425
25/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.32000	0.30800	3.75000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.31000	0.29700	4.19355	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.00200	1.00200	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	800
25/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.77000	0.76900	0.12987	0.00000	0.0000	5,560
25/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.84100	1.84000	0.05432	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
25/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	12,000
25/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.57600	0.56900	1.21528	0.00000	0.0000	11,280
25/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.54200	1.54100	0.06485	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.59100	1.59100	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.74100	1.74100	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.29100	0.27800	4.46735	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.35100	0.33900	3.41880	0.00000	0.0000	10,750
25/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.04000	2.04000	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.61100	0.60600	0.81833	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.07100	0.06700	5.63380	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.29400	1.29400	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	16,340
25/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.19600	1.19600	0.00000	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
25/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.35100	0.33800	3.70370	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.26100	0.24900	4.59770	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.45000	0.43900	2.44444	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.16000	0.15000	6.25000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.14700	1.14700	0.00000	0.00000	0.0000	560
25/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.69100	1.69100	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.64100	1.64100	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.99000	1.99000	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.39700	0.38500	3.02267	0.00000	0.0000	1,000
25/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.20700	0.19600	5.31401	0.00000	0.0000	5,128
25/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.50900	0.49900	1.96464	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.11900	0.11000	7.56303	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.39300	1.39300	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	5,000
25/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.14000	2.14000	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.37300	0.36100	3.21716	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.23300	0.22200	4.72103	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.81300	0.81300	0.00000	0.00000	0.0000	12,300
25/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.44200	1.44200	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	560
25/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.20200	0.19100	5.44554	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.56200	0.55200	1.77936	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.24200	0.23000	4.95868	0.00000	0.0000	560
25/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.45200	0.44100	2.43363	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.89000	1.89000	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.86000	0.86000	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.09900	1.09900	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.90700	0.90700	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	1,000
25/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.34400	1.34300	0.07440	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.79100	1.79000	0.05583	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.21500	0.20300	5.58140	0.00000	0.0000	400
25/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.52500	0.51400	2.09524	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
25/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.49200	1.49200	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.05000	1.05000	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.47800	0.46800	2.09205	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.13800	0.12900	6.52174	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.19100	0.18000	5.75916	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.60100	0.59100	1.66389	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.22800	0.21600	5.26316	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.48800	0.47700	2.25410	0.00000	0.0000	100
25/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.42300	0.41100	2.83688	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.18300	0.17200	6.01093	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.95400	0.95400	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.27400	0.26100	4.74453	0.00000	0.0000	11,340
25/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.38400	0.37200	3.12500	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.94000	1.94000	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.33000	0.31600	4.24242	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.29000	0.27700	4.48276	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.54100	0.53300	1.47874	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.10100	0.09400	6.93069	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.25800	0.24500	5.03876	0.00000	0.0000	100
25/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.41800	0.40600	2.87081	0.00000	0.0000	400
25/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.12900	0.12100	6.20155	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.88900	0.88200	0.78740	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.93200	0.92600	0.64378	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.12200	0.11500	5.73770	0.00000	0.0000	10,750
25/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.97300	2.97400	0.03364	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.91300	3.91400	0.02556	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.80400	0.79600	0.99502	0.00000	0.0000	0
25/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.14400	0.13500	6.25000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.08690	8.08700	0.00124	8.07500	8.0440	39,232
25/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.12500	1.12500	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.07400	0.07400	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.08400	1.08300	0.09225	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.16800	1.16800	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.06700	0.06700	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.15600	1.15600	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.06900	0.06900	0.00000	0.00000	0.0000	1,000
25/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.03200	1.03000	0.19380	0.00000	0.0000	30,100
25/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.09500	0.09300	2.10526	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
25/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.95300	0.95000	0.31480	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.11600	0.11300	2.58621	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.33000	1.33200	0.15038	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.99200	0.99000	0.20161	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.10500	0.10300	1.90476	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.37500	1.37700	0.14545	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.75300	0.74600	0.92961	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.21600	0.20900	3.24074	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.55700	0.54600	1.97487	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.42000	0.40900	2.61905	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.84600	0.84200	0.47281	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.15900	0.15500	2.51572	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.43300	0.42200	2.54042	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.64600	0.63500	1.70279	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.42000	1.42200	0.14085	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	10,000
25/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.41800	0.40700	2.63158	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.68100	0.67000	1.61527	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.28600	1.28700	0.07776	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.53700	0.52700	1.86220	0.00000	0.0000	5,000
25/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.45000	0.44000	2.22222	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.07200	1.07200	0.00000	0.00000	0.0000	10,000
25/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.08500	0.08500	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.46600	1.46800	0.13643	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.81400	0.80900	0.61425	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.17700	0.17200	2.82486	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.46500	0.45500	2.15054	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.57800	0.56800	1.73010	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.59900	0.58800	1.83639	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.36200	0.35100	3.03867	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.11400	1.11400	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.07700	0.07700	0.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.51300	1.51500	0.13219	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.62100	0.61100	1.61031	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.33400	0.32400	2.99401	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.51800	0.50800	1.93050	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.48100	0.47100	2.07900	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.57700	0.56700	1.73310	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.39000	0.38000	2.56410	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.48200	0.47200	2.07469	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
25/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.54500	0.53500	1.83486	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.88000	0.87600	0.45455	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.14300	0.13900	2.79720	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.91400	0.91100	0.32823	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.12700	0.12400	2.36220	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.24200	1.24300	0.08052	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.05500	0.05600	1.81818	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.66900	0.65900	1.49477	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.28200	0.27200	3.54610	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.50000	0.49000	2.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.51300	0.50300	1.94932	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.78300	0.77700	0.76628	0.00000	0.0000	5,000
25/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.19600	0.19000	3.06122	0.00000	0.0000	2,420
25/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.70300	1.70500	0.11744	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.94600	1.94800	0.10277	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.72400	0.71600	1.10497	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.23700	0.22900	3.37553	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.44800	0.43800	2.23214	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.61100	0.60100	1.63666	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.89700	1.89900	0.10543	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.19800	1.19900	0.08347	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.64500	0.63500	1.55039	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.30800	0.29800	3.24675	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.40300	0.39300	2.48139	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.71600	0.70600	1.39665	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.65400	1.65700	0.18138	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.69600	0.68700	1.29310	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.25900	0.25000	3.47490	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.55900	1.56200	0.19243	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.60600	1.60900	0.18680	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	2,420
25/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.75100	1.75300	0.11422	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.99500	1.99700	0.10025	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.38900	0.37900	2.57069	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.75200	0.74200	1.32979	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.37600	0.36600	2.65957	0.00000	0.0000	0
25/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.78900	0.77900	1.26743	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
25/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.30700	0.29900	2.60586	0.00000	0.0000	3
25/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.02000	1.01200	0.78431	0.00000	0.0000	0
25/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.17830	8.17900	0.00856	8.17000	8.1700	22,037
25/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.10600	1.10200	0.36166	0.00000	0.0000	0
25/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.17800	0.17300	2.80899	0.00000	0.0000	0
25/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.07000	1.06600	0.37383	0.00000	0.0000	0
25/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.19200	0.18700	2.60417	0.00000	0.0000	0
25/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.14300	1.14000	0.26247	0.00000	0.0000	0
25/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.16500	0.16100	2.42424	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.26800	8.26980	0.02177	0.00000	0.0000	979
25/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.28500	1.28100	0.31128	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.21700	0.21100	2.76498	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.25100	1.24600	0.39968	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.23300	0.22600	3.00429	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.32000	1.31700	0.22727	0.00000	0.0000	16,000
25/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.20200	0.19700	2.47525	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.25000	0.24200	3.20000	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.21800	1.21200	0.49261	0.00000	0.0000	37,000
25/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.36900	1.35600	0.94960	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.53700	0.52600	2.04842	0.00000	0.0000	360
25/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.90500	0.89300	1.32597	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.53700	0.52300	2.60708	0.00000	0.0000	360
25/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.66200	0.65000	1.81269	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.99400	0.98000	1.40845	0.00000	0.0000	4,000
25/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.44700	1.43500	0.82930	0.00000	0.0000	0
25/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.51500	0.50500	1.94175	0.00000	0.0000	4,000
25/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.34930	8.35210	0.03354	0.00000	0.0000	0
25/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.13400	1.12400	0.88183	0.00000	0.0000	0
25/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.48500	0.47200	2.68041	0.00000	0.0000	0
25/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.11200	1.10100	0.98921	0.00000	0.0000	0
25/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.51300	0.49900	2.72904	0.00000	0.0000	0
25/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.15700	1.14700	0.86430	0.00000	0.0000	0
25/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.45800	0.44500	2.83843	0.00000	0.0000	0
25/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.66000	0.64500	2.27273	0.00000	0.0000	540
25/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.00900	0.99700	1.18930	0.00000	0.0000	300
25/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.41600	1.40200	0.98870	0.00000	0.0000	0
25/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.66500	0.65400	1.65414	0.00000	0.0000	540
25/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.43130	8.43360	0.02728	0.00000	0.0000	0
25/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.16800	1.15600	1.02740	0.00000	0.0000	0
25/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.68700	0.67200	2.18341	0.00000	0.0000	0
25/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.15000	1.13700	1.13043	0.00000	0.0000	0
25/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.71900	0.70300	2.22531	0.00000	0.0000	0
25/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.18700	1.17500	1.01095	0.00000	0.0000	0
25/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.65600	0.64100	2.28659	0.00000	0.0000	0
25/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.46100	1.44700	0.95825	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
25/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.79200	0.78100	1.38889	0.00000	0.0000	180
25/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.11300	1.09900	1.25786	0.00000	0.0000	0
25/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.78200	0.76500	2.17391	0.00000	0.0000	180
25/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.15490	9.15570	0.00874	0.00000	0.0000	0
25/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.90300	1.88800	0.78823	0.00000	0.0000	0
25/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.24800	1.23200	1.28205	0.00000	0.0000	0
25/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.88400	1.87000	0.74310	0.00000	0.0000	0
25/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.27900	1.26400	1.17279	0.00000	0.0000	0
25/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.92200	1.90600	0.83247	0.00000	0.0000	0
25/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.21700	1.20000	1.39688	0.00000	0.0000	0
25/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.93100	0.91200	2.04082	0.00000	0.0000	0
25/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.08600	2.06800	0.86290	0.00000	0.0000	200
25/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.25210	10.25290	0.00780	0.00000	0.0000	0
25/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.61000	2.59300	0.65134	0.00000	0.0000	0
25/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55800	1.54000	1.15533	0.00000	0.0000	0
25/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.59300	2.57600	0.65561	0.00000	0.0000	0
25/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.59100	1.57300	1.13136	0.00000	0.0000	0
25/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.62800	2.61000	0.68493	0.00000	0.0000	0
25/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.52600	1.50700	1.24509	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.98980	7.98940	0.00501	7.96030	7.9552	423
25/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.00223	1.00217	0.00599	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.01243	0.01277	2.73532	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.95445	0.95432	0.01362	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.01465	0.01492	1.84300	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.05032	1.05030	0.00190	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.01052	0.01090	3.61217	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.08690	8.08700	0.00124	0.00000	0.0000	12
25/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.75293	0.74577	0.95095	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.21603	0.20877	3.36064	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.72395	0.71596	1.10367	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.23705	0.22896	3.41278	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.78300	0.77664	0.81226	0.00000	0.0000	0
25/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.19610	0.18964	3.29424	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.73980	12.75670	0.13266	12.74000	12.7350	16,007
25/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.13700	1.15200	1.31926	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.04700	0.04500	4.25532	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.09400	1.10900	1.37112	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.18000	1.19600	1.35593	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.71300	0.72000	0.98177	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.17300	0.16300	5.78035	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.46300	1.48000	1.16200	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.92900	0.94200	1.39935	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
25/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.08900	0.08500	4.49438	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.05100	1.06600	1.42721	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.24900	2.26600	0.75589	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.05100	2.06800	0.82886	0.00000	0.0000	0
25/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19			Foreign Exchange Future	12.88170	12.89900	0.13430	0.00000	0.0000	6,848
25/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.57200	1.58700	0.95420	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.14000	0.13800	1.42857	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.53000	1.54500	0.98039	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.14800	0.14600	1.35135	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.61500	1.63000	0.92879	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.13300	0.13100	1.50376	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.48800	1.50200	0.94086	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.15600	0.15300	1.92308	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.23400	1.24800	1.13452	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.25200	0.24900	1.19048	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.96600	1.98300	0.86470	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.08400	0.08400	0.00000	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.30200	1.31600	1.07527	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.22000	0.21700	1.36364	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.98900	1.00300	1.41557	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.40700	0.40400	0.73710	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.65800	1.67300	0.90470	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.12600	0.12400	1.58730	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.05700	2.07400	0.82645	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.07500	0.07500	0.00000	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.37300	1.38700	1.01966	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.19100	0.18800	1.57068	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.87700	1.89300	0.85242	0.00000	0.0000	0
25/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.09500	0.09400	1.05263	0.00000	0.0000	0
25/10/2011	£ / R 2012/06/18			Foreign Exchange Future	13.01540	13.03220	0.12908	13.00000	13.0000	2,852
25/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.49800	1.50700	0.60080	0.00000	0.0000	0
25/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.33300	0.32500	2.40240	0.00000	0.0000	0
25/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.46600	1.47500	0.61392	0.00000	0.0000	0
25/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.35100	0.34300	2.27920	0.00000	0.0000	0
25/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.53000	1.53900	0.58824	0.00000	0.0000	0
25/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.31500	0.30700	2.53968	0.00000	0.0000	0
25/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10500	0.10540	0.38095	0.00000	0.0000	5,530
25/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02502	0.02542	1.59872	0.00000	0.0000	0
25/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
25/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01516	0.01555	2.57256	0.00000	0.0000	0
25/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00016	0.00015	6.25000	0.00000	0.0000	0
25/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03500	0.03540	1.14286	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
25/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10650	0.10690	0.37559	0.00000	0.0000	6
25/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01729	0.01762	1.90862	0.00000	0.0000	0
25/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00079	0.00072	8.86076	0.00000	0.0000	0
25/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01013	0.01024	1.08588	0.00000	0.0000	0
25/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00363	0.00334	7.98898	0.00000	0.0000	0
25/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02659	0.02699	1.50432	0.00000	0.0000	0
25/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00009	0.00009	0.00000	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19			Foreign Exchange Future	11.09080	11.10660	0.14246	11.10300	11.0610	28,996
25/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.31000	1.32200	0.91603	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.26200	1.27300	0.87163	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.35800	1.37000	0.88365	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.11800	1.12800	0.89445	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.55300	1.56600	0.83709	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.79900	1.81300	0.77821	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.70000	1.71400	0.82353	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.18800	0.17700	5.85106	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.84700	0.82000	3.18772	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.16600	1.17600	0.85763	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.21800	0.20700	5.04587	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.72700	0.70000	3.71389	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.60200	1.61600	0.87391	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	8,220
25/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.41200	0.40200	2.42718	0.00000	0.0000	8,220
25/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.32100	0.29500	8.09969	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.90000	0.90500	0.55556	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.20700	0.19600	5.31401	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.76600	0.73900	3.52480	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.81800	0.82100	0.36675	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.07700	0.06400	16.88312	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.07300	1.08200	0.83877	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.50400	1.51700	0.86436	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.33200	0.32000	3.61446	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.44100	0.41300	6.34921	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
25/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.98500	0.99200	0.71066	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.04400	0.03500	20.45455	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.02800	1.03700	0.87549	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	2,740
25/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.06700	0.05600	16.41791	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.85800	0.86300	0.58275	0.00000	0.0000	2,740
25/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.43600	0.42700	2.06422	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.29500	0.27000	8.47458	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.97200	0.94500	2.77778	0.00000	0.0000	0
25/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.16300	0.15200	6.74847	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19			Foreign Exchange Future	11.22310	11.23990	0.14969	0.00000	0.0000	9,991
25/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.26200	1.27100	0.71315	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.13900	0.13100	5.75540	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.22400	1.23000	0.49020	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.15100	0.14000	7.28477	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.30300	1.31200	0.69071	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.13000	0.12200	6.15385	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.20100	2.21600	0.68151	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.15000	1.15500	0.43478	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.17700	0.16500	6.77966	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.51500	1.52600	0.72607	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.09200	0.08600	6.52174	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.24900	2.26400	0.66696	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.42900	1.43900	0.69979	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.10600	0.09900	6.60377	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.91200	0.91300	0.10965	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.28900	0.27300	5.53633	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.82700	0.82400	0.36276	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.35400	0.33400	5.64972	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.11400	1.11800	0.35907	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.19100	0.17800	6.80628	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.66300	0.65600	1.05581	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.54000	0.51600	4.44444	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.51700	0.50800	1.74081	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.79400	0.76800	3.27456	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.75200	0.74700	0.66489	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.42900	0.40700	5.12821	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.44500	0.43600	2.02247	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.97200	0.94600	2.67490	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.72900	0.72300	0.82305	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.45600	0.43300	5.04386	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.73700	1.74900	0.69085	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.06400	0.05900	7.81250	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
25/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.58500	0.57700	1.36752	0.00000	0.0000	0
25/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.66200	0.63700	3.77644	0.00000	0.0000	0
25/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.34980	11.36770	0.15771	0.00000	0.0000	14,109
25/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.25800	1.26200	0.31797	0.00000	0.0000	0
25/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.30800	0.29400	4.54545	0.00000	0.0000	0
25/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.22600	1.22900	0.24470	0.00000	0.0000	0
25/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.32600	0.31100	4.60123	0.00000	0.0000	0
25/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.29000	1.29400	0.31008	0.00000	0.0000	0
25/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.29000	0.27600	4.82759	0.00000	0.0000	0
25/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.47360	11.49420	0.17954	0.00000	0.0000	250
25/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.26600	1.27900	1.02686	0.00000	0.0000	0
25/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.51800	0.51000	1.54440	0.00000	0.0000	0
25/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.23600	1.24800	0.97087	0.00000	0.0000	0
25/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.53800	0.52900	1.67286	0.00000	0.0000	0
25/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.29600	1.30900	1.00309	0.00000	0.0000	0
25/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.49800	0.49000	1.60643	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.27590	8.29230	0.19817	8.27050	8.2700	12,363
25/10/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.62800	1.64500	1.04423	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.57900	1.59500	1.01330	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.67800	1.69500	1.01311	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.80700	0.82100	1.73482	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.99400	1.00800	1.40845	0.00000	0.0000	0
25/10/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.29270	8.30860	0.19173	8.37100	8.2960	22,755
25/10/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.10500	1.11900	1.26697	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.06200	0.06000	3.22581	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.06300	1.07600	1.22295	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.14900	1.16300	1.21845	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05600	0.05400	3.57143	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.97900	0.99200	1.32789	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.08600	0.08300	3.48837	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.37300	1.38900	1.16533	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.71000	0.72100	1.54930	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.16700	0.16200	2.99401	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.93800	0.95100	1.38593	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.09500	0.09200	3.15789	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.32700	1.34300	1.20573	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.10000	2.11600	0.76190	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
25/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.60800	0.61800	1.64474	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.21500	0.20900	2.79070	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.31040	8.32900	0.22382	0.00000	0.0000	6,159
25/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.87300	0.88600	1.48912	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.21300	0.20700	2.81690	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.83900	0.85100	1.43027	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.22900	0.22200	3.05677	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.90800	0.92100	1.43172	0.00000	0.0000	0
25/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.19800	0.19200	3.03030	0.00000	0.0000	0
25/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.23180	9.25410	0.24156	0.00000	0.0000	0
25/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.17600	2.19500	0.87316	0.00000	0.0000	0
25/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.24400	0.24100	1.22951	0.00000	0.0000	0
25/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.13200	2.15100	0.89118	0.00000	0.0000	0
25/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.25000	0.24700	1.20000	0.00000	0.0000	0
25/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.21900	2.23800	0.85624	0.00000	0.0000	0
25/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.23700	0.23400	1.26582	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.94270	7.85270	1.13312	0.00000	0.0000	25
25/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.71000	0.62900	11.40845	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.01700	0.02600	52.94118	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.66500	0.58500	12.03008	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.02200	0.03200	45.45455	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.75600	0.67300	10.97884	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.01300	0.02000	53.84615	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.38800	0.32600	15.97938	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.09500	0.12300	29.47368	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.14600	1.05700	7.76614	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.42200	0.35700	15.40284	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.07900	0.10400	31.64557	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.09700	1.00800	8.11304	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.57800	0.50200	13.14879	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.03500	0.04900	40.00000	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.04800	0.95900	8.49237	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.53600	0.46200	13.80597	0.00000	0.0000	0
25/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.04300	0.05900	37.20930	0.00000	0.0000	0
25/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.02400	7.93480	1.11167	0.00000	0.0000	0
25/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.62200	0.55600	10.61093	0.00000	0.0000	0
25/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.14800	0.17100	15.54054	0.00000	0.0000	0
25/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.58800	0.52600	10.54422	0.00000	0.0000	0
25/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.16400	0.19100	16.46341	0.00000	0.0000	0
25/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.65700	0.58900	10.35008	0.00000	0.0000	0
25/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.13300	0.15400	15.78947	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
25/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.07290	0.07610	4.38957	0.00000	0.0000	12,659
25/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.08560	0.08750	2.21963	0.00000	0.0000	18,519
25/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.18940	0.19400	2.42872	0.00000	0.0000	12,423
25/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.39410	0.38880	1.34484	0.00000	0.0000	100,000
25/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.15780	0.15600	1.14068	0.00000	0.0000	100,000
25/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.21290	0.21870	2.72428	0.00000	0.0000	12,346
25/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.03940	9.08150	0.46574	0.00000	0.0000	50
25/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.79200	0.82800	4.54545	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.75200	0.78700	4.65426	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.83400	0.87100	4.43645	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.63700	0.66900	5.02355	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.09800	0.08800	10.20408	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.92000	0.96100	4.45652	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.15600	1.19800	3.63322	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.60100	0.63200	5.15807	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.11200	0.10100	9.82143	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.40200	0.42200	4.97512	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.26300	0.24100	8.36502	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.22900	0.23800	3.93013	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.59000	0.55700	5.59322	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.30100	0.31500	4.65116	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.41200	0.38400	6.79612	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.67400	0.70700	4.89614	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.08500	0.07600	10.58824	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.06000	1.10200	3.96226	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.30200	1.34400	3.22581	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.45200	0.47400	4.86726	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.21300	0.19300	9.38967	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.40000	1.44100	2.92857	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.50700	0.53100	4.73373	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.16800	0.15000	10.71429	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.37900	0.39800	5.01319	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.29000	0.26700	7.93103	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.56800	0.59700	5.10563	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.12900	0.11600	10.07752	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.21700	0.22500	3.68664	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.62800	0.59400	5.41401	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
25/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.28500	0.29700	4.21053	0.00000	0.0000	0
25/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.44600	0.41600	6.72646	0.00000	0.0000	0
25/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.17140	9.21370	0.46122	0.00000	0.0000	0
25/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.82100	0.85800	4.50670	0.00000	0.0000	0
25/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.25000	0.24400	2.40000	0.00000	0.0000	0
25/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.79100	0.82800	4.67762	0.00000	0.0000	0
25/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.27000	0.26400	2.22222	0.00000	0.0000	0
25/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.85200	0.89000	4.46009	0.00000	0.0000	0
25/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.23100	0.22600	2.16450	0.00000	0.0000	0
25/10/2011	RAIN 2011/12/19			Foreign Exchange Future	16,185.90000	16,213.05000	0.16774	0.00000	0.0000	0
25/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.25350	1.25620	0.21540	0.00000	0.0000	0
25/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.15730	0.15970	1.52575	0.00000	0.0000	0
25/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00380	0.00350	7.89474	0.00000	0.0000	0
25/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.11250	0.11430	1.60000	0.00000	0.0000	0
25/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00900	0.00810	10.00000	0.00000	0.0000	0
25/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.20500	0.20760	1.26829	0.00000	0.0000	0
25/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00150	0.00140	6.66667	0.00000	0.0000	0
25/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.26980	1.27260	0.22051	0.00000	0.0000	0
25/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11220	0.11260	0.35651	0.00000	0.0000	0
25/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.04240	0.04000	5.66038	0.00000	0.0000	0
25/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08760	0.08730	0.34247	0.00000	0.0000	0
25/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.06780	0.06470	4.57227	0.00000	0.0000	0
25/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.14420	0.14550	0.90153	0.00000	0.0000	0
25/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02440	0.02290	6.14754	0.00000	0.0000	0

Future Open Interest

742,412

Option Open Interest

273,856

Total

1,016,268