



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/10/2011

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
26/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.98940	8.06990	1.00759	8.07240	7.9839	299,444
26/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.68500	0.75300	9.92701	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.04600	0.03300	28.26087	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.64500	0.71000	10.07752	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.05600	0.04000	28.57143	0.00000	0.0000	1,000
26/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.72700	0.79600	9.49106	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.03800	0.02600	31.57895	0.00000	0.0000	3,780
26/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.24500	1.32400	6.34538	0.00000	0.0000	6,425
26/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.30800	0.25800	16.23377	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.29700	0.32800	10.43771	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.00200	1.08000	7.78443	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	800
26/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.76900	0.84100	9.36281	0.00000	0.0000	5,560
26/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.84000	1.92100	4.40217	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
26/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.08000	0.06000	25.00000	0.00000	0.0000	12,000
26/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.56900	0.63000	10.72056	0.00000	0.0000	11,280
26/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.54100	1.62200	5.25633	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.59100	1.67100	5.02828	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.74100	1.82100	4.59506	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.27800	0.30800	10.79137	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.33900	0.28800	15.04425	0.00000	0.0000	10,750
26/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.04000	2.12000	3.92157	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.60600	0.66900	10.39604	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.06700	0.04900	26.86567	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.29400	1.37400	6.18238	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	16,340
26/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.19600	1.27500	6.60535	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
26/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.33800	0.37500	10.94675	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.24900	0.20500	17.67068	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.43900	0.48700	10.93394	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.15000	0.11700	22.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.14700	1.22600	6.88753	0.00000	0.0000	560
26/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.69100	1.77100	4.73093	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.64100	1.72100	4.87508	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.99000	2.07000	4.02010	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.38500	0.42700	10.90909	0.00000	0.0000	1,000
26/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.19600	0.15700	19.89796	0.00000	0.0000	5,128
26/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.49900	0.55400	11.02204	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.11000	0.08400	23.63636	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.39300	1.47300	5.74300	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	5,000
26/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.14000	2.22000	3.73832	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.36100	0.40000	10.80332	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.22200	0.18000	18.91892	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.81300	0.88800	9.22509	0.00000	0.0000	12,300
26/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.44200	1.52200	5.54785	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	560
26/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.19100	0.21000	9.94764	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.55200	0.49000	11.23188	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.23000	0.25400	10.43478	0.00000	0.0000	560
26/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.44100	0.38400	12.92517	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.89000	1.97100	4.28571	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.86000	0.93500	8.72093	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.09900	1.17700	7.09736	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.90700	0.98300	8.37927	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	1,000
26/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.34300	1.42300	5.95681	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.79000	1.87100	4.52514	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.20300	0.22400	10.34483	0.00000	0.0000	400
26/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.51400	0.45400	11.67315	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
26/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.49200	1.57200	5.36193	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.05000	1.12800	7.42857	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.46800	0.51900	10.89744	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.12900	0.09900	23.25581	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.18000	0.19800	10.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.59100	0.52800	10.65990	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.21600	0.23800	10.18519	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.47700	0.41800	12.36897	0.00000	0.0000	100
26/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.41100	0.45600	10.94891	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.17200	0.13600	20.93023	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.95400	1.03100	8.07128	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.26100	0.28800	10.34483	0.00000	0.0000	11,340
26/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.37200	0.31800	14.51613	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.94000	2.02000	4.12371	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.31600	0.35100	11.07595	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.27700	0.23100	16.60650	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.53300	0.59100	10.88180	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.09400	0.07100	24.46809	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.24500	0.27000	10.20408	0.00000	0.0000	100
26/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.40600	0.35000	13.79310	0.00000	0.0000	400
26/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.12100	0.13200	9.09091	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.88200	0.81200	7.93651	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.92600	0.85500	7.66739	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.11500	0.12500	8.69565	0.00000	0.0000	10,750
26/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.97400	2.89400	2.68998	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.91400	3.83300	2.06949	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.79600	0.72700	8.66834	0.00000	0.0000	0
26/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.13500	0.14700	8.88889	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.08700	8.16840	1.00655	8.14000	8.0594	40,461
26/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.12500	1.19700	6.40000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.07400	0.06500	12.16216	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.08300	1.15400	6.55586	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.08200	0.07200	12.19512	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.16800	1.24100	6.25000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.06700	0.05900	11.94030	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.15600	1.22800	6.22837	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.06900	0.06000	13.04348	0.00000	0.0000	1,000
26/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.03000	1.10000	6.79612	0.00000	0.0000	30,100
26/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.09300	0.08200	11.82796	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
26/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.95000	1.01700	7.05263	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.11300	0.09900	12.38938	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.33200	1.40700	5.63063	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.99000	1.05800	6.86869	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.10300	0.09000	12.62136	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.37700	1.45300	5.51924	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.74600	0.80100	7.37265	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.20900	0.18300	12.44019	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.54600	0.58600	7.32601	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.40900	0.36800	10.02445	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.84200	0.90100	7.00713	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.15500	0.13300	14.19355	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.42200	0.45400	7.58294	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.63500	0.58600	7.71654	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.42200	1.49900	5.41491	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	10,000
26/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.40700	0.43800	7.61671	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.67000	0.62000	7.46269	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.28700	1.36200	5.82751	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.52700	0.56500	7.21063	0.00000	0.0000	5,000
26/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.44000	0.39700	9.77273	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.07200	1.14200	6.52985	0.00000	0.0000	10,000
26/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.08500	0.07400	12.94118	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.46800	1.54600	5.31335	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.80900	0.86700	7.16934	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.17200	0.14900	13.37209	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.45500	0.48800	7.25275	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.56800	0.52000	8.45070	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.58800	0.63100	7.31293	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.35100	0.31300	10.82621	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.11400	1.18500	6.37343	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.51500	1.59200	5.08251	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.61100	0.65600	7.36498	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.32400	0.28800	11.11111	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.50800	0.54500	7.28346	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.47100	0.42700	9.34183	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.56700	0.60800	7.23104	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.38000	0.34000	10.52632	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.47200	0.50700	7.41525	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
26/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.53500	0.48900	8.59813	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.87600	0.93700	6.96347	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.13900	0.11900	14.38849	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.91100	0.97700	7.24479	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.12400	0.10900	12.09677	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.24300	1.31700	5.95334	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.05600	0.04900	12.50000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.65900	0.70900	7.58725	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.27200	0.24100	11.39706	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.49000	0.52500	7.14286	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.50300	0.45700	9.14513	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.77700	0.83300	7.20721	0.00000	0.0000	5,000
26/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.19000	0.16500	13.15789	0.00000	0.0000	2,420
26/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.70500	1.78400	4.63343	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.94800	2.02800	4.10678	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.71600	0.76900	7.40223	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.22900	0.20100	12.22707	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.43800	0.47100	7.53425	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.60100	0.55300	7.98669	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.89900	1.97900	4.21274	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.19900	1.27200	6.08841	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.06200	0.05400	12.90323	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.63500	0.68100	7.24409	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.29800	0.26300	11.74497	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.39300	0.42200	7.37913	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.70600	0.65400	7.36544	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.65700	1.73500	4.70730	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.68700	0.73900	7.56914	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.25000	0.22100	11.60000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.56200	1.64000	4.99360	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.60900	1.68700	4.84773	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	2,420
26/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.75300	1.83200	4.50656	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.99700	2.07700	4.00601	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.37900	0.40700	7.38786	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.74200	0.68900	7.14286	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.36600	0.39300	7.37705	0.00000	0.0000	0
26/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.77900	0.72500	6.93196	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
26/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.29900	0.32000	7.02341	0.00000	0.0000	3
26/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.01200	0.95200	5.92885	0.00000	0.0000	0
26/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.17900	8.26200	1.01479	0.00000	0.0000	22,037
26/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.10200	1.17200	6.35209	0.00000	0.0000	0
26/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.17300	0.16000	7.51445	0.00000	0.0000	0
26/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.06600	1.13400	6.37899	0.00000	0.0000	0
26/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.18700	0.17200	8.02139	0.00000	0.0000	0
26/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.14000	1.21000	6.14035	0.00000	0.0000	0
26/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.16100	0.14800	8.07453	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.26980	8.35440	1.02300	0.00000	0.0000	979
26/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.28100	1.34700	5.15222	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.21100	0.19300	8.53081	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.24600	1.31200	5.29695	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.22600	0.20800	7.96460	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.31700	1.38400	5.08732	0.00000	0.0000	16,000
26/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.19700	0.18000	8.62944	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.24200	0.22300	7.85124	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.21200	1.27700	5.36304	0.00000	0.0000	37,000
26/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.35600	1.30100	4.05605	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.52600	0.55500	5.51331	0.00000	0.0000	360
26/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.89300	0.94100	5.37514	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.52300	0.48700	6.88337	0.00000	0.0000	360
26/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.65000	0.68700	5.69231	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.98000	0.93300	4.79592	0.00000	0.0000	4,000
26/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.43500	1.37900	3.90244	0.00000	0.0000	0
26/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.50500	0.53300	5.54455	0.00000	0.0000	4,000
26/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.35210	8.45570	1.24041	0.00000	0.0000	0
26/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.12400	1.18700	5.60498	0.00000	0.0000	0
26/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.47200	0.43100	8.68644	0.00000	0.0000	0
26/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.10100	1.16300	5.63124	0.00000	0.0000	0
26/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.49900	0.45700	8.41683	0.00000	0.0000	0
26/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.14700	1.21100	5.57977	0.00000	0.0000	0
26/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.44500	0.40500	8.98876	0.00000	0.0000	0
26/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.64500	0.59900	7.13178	0.00000	0.0000	540
26/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.99700	1.05500	5.81745	0.00000	0.0000	300
26/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.40200	1.33700	4.63623	0.00000	0.0000	0
26/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.65400	0.69300	5.96330	0.00000	0.0000	540
26/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.43360	8.57480	1.67426	0.00000	0.0000	0
26/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.15600	1.23500	6.83391	0.00000	0.0000	0
26/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.67200	0.61000	9.22619	0.00000	0.0000	0
26/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.13700	1.21600	6.94811	0.00000	0.0000	0
26/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.70300	0.64100	8.81935	0.00000	0.0000	0
26/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.17500	1.25600	6.89362	0.00000	0.0000	0
26/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.64100	0.58100	9.36037	0.00000	0.0000	0
26/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.44700	1.36500	5.66690	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
26/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.78100	0.84000	7.55442	0.00000	0.0000	180
26/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.09900	1.17800	7.18835	0.00000	0.0000	0
26/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.76500	0.70300	8.10458	0.00000	0.0000	180
26/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.15570	9.63020	5.18256	0.00000	0.0000	0
26/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.88800	2.19000	15.99576	0.00000	0.0000	0
26/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.23200	1.06000	13.96104	0.00000	0.0000	0
26/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.87000	2.17300	16.20321	0.00000	0.0000	0
26/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.26400	1.09300	13.52848	0.00000	0.0000	0
26/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.90600	2.20700	15.79224	0.00000	0.0000	0
26/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.20000	1.02700	14.41667	0.00000	0.0000	0
26/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.91200	0.75100	17.65351	0.00000	0.0000	0
26/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.06800	2.38100	15.13540	0.00000	0.0000	200
26/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.25290	10.33400	0.79100	0.00000	0.0000	0
26/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.59300	2.64200	1.88970	0.00000	0.0000	0
26/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.54000	1.50800	2.07792	0.00000	0.0000	0
26/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.57600	2.62500	1.90217	0.00000	0.0000	0
26/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.57300	1.54100	2.03433	0.00000	0.0000	0
26/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.61000	2.65900	1.87739	0.00000	0.0000	0
26/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.50700	1.47500	2.12342	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.98940	8.06990	1.00759	0.00000	0.0000	423
26/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.00217	1.07961	7.72723	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.01277	0.00971	23.96241	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.95432	1.03123	8.05914	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.01492	0.01133	24.06166	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.05030	1.12822	7.41883	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.01090	0.00832	23.66972	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.08700	8.16840	1.00655	8.10350	8.1035	177
26/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.74577	0.80063	7.35616	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.20877	0.18223	12.71255	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.71596	0.76915	7.42919	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.22896	0.20075	12.32093	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.77664	0.83317	7.27879	0.00000	0.0000	0
26/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.18964	0.16477	13.11432	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.75670	12.83010	0.57538	0.00000	0.0000	16,107
26/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.15200	1.21600	5.55556	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.04500	0.03600	20.00000	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.10900	1.17100	5.59062	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.05200	0.04100	21.15385	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.19600	1.26200	5.51839	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.72000	0.76000	5.55556	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.16300	0.13000	20.24540	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.48000	1.55000	4.72973	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.94200	0.99800	5.94480	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
26/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.08500	0.06800	20.00000	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.06600	1.12700	5.72233	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.05900	0.04700	20.33898	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.26600	2.33800	3.17741	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.06800	2.14000	3.48162	0.00000	0.0000	0
26/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19			Foreign Exchange Future	12.89900	12.97360	0.57834	0.00000	0.0000	6,848
26/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.58700	1.64200	3.46566	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.13800	0.11800	14.49275	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.54500	1.59900	3.49515	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.14600	0.12500	14.38356	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.63000	1.68600	3.43558	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.13100	0.11200	14.50382	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.50200	1.55600	3.59521	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.15300	0.13200	13.72549	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.24800	1.29000	3.36538	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.24900	0.21600	13.25301	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.98300	2.04600	3.17700	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.08400	0.07200	14.28571	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.31600	1.36000	3.34347	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.21700	0.18600	14.28571	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.00300	1.03900	3.58923	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.40400	0.36500	9.65347	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.67300	1.73000	3.40705	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.12400	0.10600	14.51613	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.07400	2.13800	3.08582	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.07500	0.06400	14.66667	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.38700	1.43300	3.31651	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.18800	0.15900	15.42553	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.89300	1.95500	3.27522	0.00000	0.0000	0
26/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.09400	0.08100	13.82979	0.00000	0.0000	0
26/10/2011	£ / R 2012/06/18			Foreign Exchange Future	13.03220	13.11030	0.59928	13.09000	13.0900	2,852
26/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.50700	1.55000	2.85335	0.00000	0.0000	0
26/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.32500	0.29000	10.76923	0.00000	0.0000	0
26/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.47500	1.51800	2.91525	0.00000	0.0000	0
26/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.34300	0.30800	10.20408	0.00000	0.0000	0
26/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.53900	1.58300	2.85900	0.00000	0.0000	0
26/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.30700	0.27300	11.07492	0.00000	0.0000	0
26/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10540	0.10630	0.85389	0.00000	0.0000	5,530
26/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02542	0.02632	3.54052	0.00000	0.0000	0
26/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
26/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01555	0.01640	5.46624	0.00000	0.0000	0
26/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00015	0.00010	33.33333	0.00000	0.0000	0
26/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03540	0.03630	2.54237	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
26/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10690	0.10780	0.84191	0.00000	0.0000	6
26/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01762	0.01844	4.65380	0.00000	0.0000	0
26/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00072	0.00064	11.11111	0.00000	0.0000	0
26/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01024	0.01088	6.25000	0.00000	0.0000	0
26/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00334	0.00308	7.78443	0.00000	0.0000	0
26/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02699	0.02787	3.26047	0.00000	0.0000	0
26/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00009	0.00007	22.22222	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19			Foreign Exchange Future	11.10660	11.14350	0.33223	11.16150	11.1615	28,996
26/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.32200	1.35800	2.72315	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.27300	1.30900	2.82797	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.37000	1.40700	2.70073	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.12800	1.16400	3.19149	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.56600	1.60300	2.36271	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.81300	1.85000	2.04082	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.71400	1.75100	2.15869	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.17700	0.18100	2.25989	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.82000	0.78800	3.90244	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.17600	1.21200	3.06122	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.20700	0.21200	2.41546	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.70000	0.66900	4.42857	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.61600	1.65200	2.22772	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	8,220
26/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.40200	0.41900	4.22886	0.00000	0.0000	8,220
26/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.29500	0.27600	6.44068	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.90500	0.93700	3.53591	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.19600	0.20100	2.55102	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.73900	0.70800	4.19486	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.82100	0.85200	3.77588	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.08200	1.11600	3.14233	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.51700	1.55400	2.43902	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.32000	0.33200	3.75000	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.41300	0.38900	5.81114	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
26/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.99200	1.02500	3.32661	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.03700	1.07100	3.27869	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	2,740
26/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.05600	0.05100	8.92857	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.86300	0.89400	3.59212	0.00000	0.0000	2,740
26/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.42700	0.44400	3.98126	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.27000	0.25100	7.03704	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.94500	0.91200	3.49206	0.00000	0.0000	0
26/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.15200	0.15500	1.97368	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19			Foreign Exchange Future	11.23990	11.27830	0.34164	0.00000	0.0000	9,991
26/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.27100	1.30200	2.43902	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.13100	0.12400	5.34351	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.23000	1.26100	2.52033	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.14000	0.13300	5.00000	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.31200	1.34400	2.43902	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.12200	0.11600	4.91803	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.21600	2.25300	1.66968	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.15500	1.18400	2.51082	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.16500	0.15600	5.45455	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.52600	1.56000	2.22805	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.08600	0.08200	4.65116	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.26400	2.30100	1.63428	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.43900	1.47200	2.29326	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.09900	0.09400	5.05051	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.91300	0.93700	2.62870	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.27300	0.25900	5.12821	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.82400	0.84500	2.54854	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.33400	0.31700	5.08982	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.11800	1.14700	2.59392	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.17800	0.16900	5.05618	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.65600	0.67200	2.43902	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.51600	0.49400	4.26357	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.50800	0.51900	2.16535	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.76800	0.74100	3.51563	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.74700	0.76600	2.54351	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.40700	0.38800	4.66830	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.43600	0.44400	1.83486	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.94600	0.91600	3.17125	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.72300	0.74100	2.48963	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.43300	0.41300	4.61894	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.74900	1.78400	2.00114	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.05900	0.05600	5.08475	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
26/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.57700	0.59000	2.25303	0.00000	0.0000	0
26/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.63700	0.61200	3.92465	0.00000	0.0000	0
26/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.36770	11.40890	0.36243	11.43000	11.4300	14,109
26/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.26200	1.29000	2.21870	0.00000	0.0000	0
26/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.29400	0.28100	4.42177	0.00000	0.0000	0
26/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.22900	1.25700	2.27828	0.00000	0.0000	0
26/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.31100	0.29800	4.18006	0.00000	0.0000	0
26/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.29400	1.32300	2.24111	0.00000	0.0000	0
26/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.27600	0.26400	4.34783	0.00000	0.0000	0
26/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.49420	11.53830	0.38367	0.00000	0.0000	250
26/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.27900	1.26900	0.78186	0.00000	0.0000	0
26/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.51000	0.45600	10.58824	0.00000	0.0000	0
26/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.24800	1.23800	0.80128	0.00000	0.0000	0
26/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.52900	0.47500	10.20794	0.00000	0.0000	0
26/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.30900	1.30000	0.68755	0.00000	0.0000	0
26/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.49000	0.43700	10.81633	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19			Foreign Exchange Future	8.29230	8.28670	0.06753	8.25000	8.2500	12,363
26/10/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	1.64500	1.64100	0.24316	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	1.59500	1.59200	0.18809	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	1.69500	1.69200	0.17699	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.82100	0.81400	0.85262	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	1.00800	1.00600	0.19841	0.00000	0.0000	0
26/10/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19			Foreign Exchange Future	8.30860	8.30660	0.02407	8.40700	8.3160	22,698
26/10/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.11900	1.12500	0.53619	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.06000	0.06800	13.33333	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	1.07600	1.08100	0.46468	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.16300	1.16900	0.51591	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.99200	0.99500	0.30242	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.08300	0.08800	6.02410	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.38900	1.39600	0.50396	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.03000	0.03900	30.00000	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.72100	0.72600	0.69348	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.75	P	Foreign Exchange Future	0.16200	0.16900	4.32099	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.45	C	Foreign Exchange Future	0.95100	0.95300	0.21030	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.45	P	Foreign Exchange Future	0.09200	0.09600	4.34783	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.00	C	Foreign Exchange Future	1.34300	1.35000	0.52122	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03400	0.04300	26.47059	0.00000	0.0000	0
26/10/2011	AUS / R 2012/03/19	6.20	C	Foreign Exchange Future	2.11600	2.11900	0.14178	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
26/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00700	0.01200	71.42857	0.00000	0.0000	0
26/10/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.61800	0.62400	0.97087	0.00000	0.0000	0
26/10/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.20900	0.21700	3.82775	0.00000	0.0000	0
26/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.32900	8.32980	0.00960	0.00000	0.0000	6,159
26/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.88600	0.89500	1.01580	0.00000	0.0000	0
26/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.20700	0.21500	3.86473	0.00000	0.0000	0
26/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.85100	0.86100	1.17509	0.00000	0.0000	0
26/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.22200	0.23100	4.05405	0.00000	0.0000	0
26/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.92100	0.92900	0.86862	0.00000	0.0000	0
26/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.19200	0.19900	3.64583	0.00000	0.0000	0
26/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.25410	9.22050	0.36308	0.00000	0.0000	0
26/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.19500	2.31900	5.64920	0.00000	0.0000	0
26/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.24100	0.39900	65.56017	0.00000	0.0000	0
26/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.15100	2.27900	5.95072	0.00000	0.0000	0
26/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.24700	0.40900	65.58704	0.00000	0.0000	0
26/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.23800	2.36000	5.45130	0.00000	0.0000	0
26/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.23400	0.39000	66.66667	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.85270	7.94740	1.20595	0.00000	0.0000	25
26/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.62900	0.71400	13.51351	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.02600	0.01700	34.61538	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.58500	0.66900	14.35897	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.03200	0.02200	31.25000	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.67300	0.76000	12.92719	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.32600	0.38700	18.71166	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.12300	0.09000	26.82927	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.05700	1.15100	8.89309	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.35700	0.42200	18.20728	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.10400	0.07500	27.88462	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.00800	1.10200	9.32540	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.50200	0.58100	15.73705	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.04900	0.03400	30.61224	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.95900	1.05200	9.69760	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.46200	0.53900	16.66667	0.00000	0.0000	0
26/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.05900	0.04200	28.81356	0.00000	0.0000	0
26/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.93480	8.03010	1.20104	0.00000	0.0000	0
26/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.55600	0.62500	12.41007	0.00000	0.0000	0
26/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.17100	0.14500	15.20468	0.00000	0.0000	0
26/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.52600	0.59100	12.35741	0.00000	0.0000	0
26/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.19100	0.16100	15.70681	0.00000	0.0000	0
26/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.58900	0.66100	12.22411	0.00000	0.0000	0
26/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.15400	0.13100	14.93506	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
26/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.07610	0.08560	12.48357	0.00000	0.0000	12,659
26/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.08750	0.09310	6.40000	0.00000	0.0000	18,519
26/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.19400	0.18200	6.18557	0.00000	0.0000	12,423
26/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.38880	0.41230	6.04424	0.00000	0.0000	100,000
26/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.15600	0.13360	14.35897	0.00000	0.0000	100,000
26/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.21870	0.20760	5.07545	0.00000	0.0000	12,346
26/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.08150	9.13570	0.59682	0.00000	0.0000	50
26/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.82800	0.87500	5.67633	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.78700	0.83200	5.71792	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.05600	0.04600	17.85714	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.87100	0.91800	5.39610	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.04000	0.03200	20.00000	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.66900	0.71100	6.27803	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.08800	0.07500	14.77273	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.96100	1.01200	5.30697	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.19800	1.25100	4.42404	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.63200	0.67300	6.48734	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.10100	0.08700	13.86139	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.42200	0.44900	6.39810	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.24100	0.21300	11.61826	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.23800	0.25100	5.46218	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.55700	0.51500	7.54039	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.31500	0.33400	6.03175	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.38400	0.34800	9.37500	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.70700	0.75000	6.08204	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.07600	0.06400	15.78947	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.10200	1.15500	4.80944	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.34400	1.39700	3.94345	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.47400	0.50500	6.54008	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.19300	0.16900	12.43523	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.44100	1.49500	3.74740	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.53100	0.56600	6.59134	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.15000	0.13000	13.33333	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.39800	0.42300	6.28141	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.26700	0.23700	11.23596	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.59700	0.63600	6.53266	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.11600	0.10000	13.79310	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.22500	0.23700	5.33333	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.59400	0.55100	7.23906	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
26/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.29700	0.31500	6.06061	0.00000	0.0000	0
26/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.41600	0.37900	8.89423	0.00000	0.0000	0
26/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.21370	9.26950	0.60562	0.00000	0.0000	0
26/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.85800	0.89500	4.31235	0.00000	0.0000	0
26/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.24400	0.22600	7.37705	0.00000	0.0000	0
26/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.82800	0.86300	4.22705	0.00000	0.0000	0
26/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.26400	0.24400	7.57576	0.00000	0.0000	0
26/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.89000	0.92700	4.15730	0.00000	0.0000	0
26/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.22600	0.20800	7.96460	0.00000	0.0000	0
26/10/2011	RAIN 2011/12/19			Foreign Exchange Future	16,213.05000	16,326.08000	0.69715	0.00000	0.0000	0
26/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.25620	1.27000	1.09855	0.00000	0.0000	0
26/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.15970	0.17260	8.07765	0.00000	0.0000	0
26/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00350	0.00260	25.71429	0.00000	0.0000	0
26/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.11430	0.12590	10.14873	0.00000	0.0000	0
26/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00810	0.00590	27.16049	0.00000	0.0000	0
26/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.20760	0.22110	6.50289	0.00000	0.0000	0
26/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00140	0.00110	21.42857	0.00000	0.0000	0
26/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.27260	1.28620	1.06868	0.00000	0.0000	0
26/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11260	0.12250	8.79218	0.00000	0.0000	0
26/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.04000	0.03630	9.25000	0.00000	0.0000	0
26/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08730	0.09470	8.47652	0.00000	0.0000	0
26/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.06470	0.05850	9.58269	0.00000	0.0000	0
26/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.14550	0.15640	7.49141	0.00000	0.0000	0
26/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02290	0.02020	11.79039	0.00000	0.0000	0

Future Open Interest

745,452

Option Open Interest

273,856

Total

1,019,308