



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/10/2011

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
27/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.06990	7.76470	3.78196	7.94150	7.7700	303,085
27/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.75300	0.49300	34.52855	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.03300	0.07800	136.36364	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.71000	0.45900	35.35211	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.04000	0.09400	135.00000	0.00000	0.0000	1,000
27/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.79600	0.53000	33.41709	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.02600	0.06500	150.00000	0.00000	0.0000	3,780
27/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00400	0.00800	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.32400	1.02300	22.73414	0.00000	0.0000	6,425
27/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.25800	0.42400	64.34109	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.32800	0.18900	42.37805	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01000	0.01800	80.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.08000	0.78300	27.50000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.02100	0.05400	157.14286	0.00000	0.0000	800
27/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.84100	0.56900	32.34245	0.00000	0.0000	5,560
27/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.92100	1.61600	15.87715	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
27/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.06000	0.13100	118.33333	0.00000	0.0000	12,000
27/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.63000	0.39600	37.14286	0.00000	0.0000	11,280
27/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.62200	1.31800	18.74229	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.67100	1.36800	18.13285	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.82100	1.51600	16.74904	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.30800	0.17600	42.85714	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.28800	0.46100	60.06944	0.00000	0.0000	10,750
27/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.12000	1.81500	14.38679	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.66900	0.42700	36.17339	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.04900	0.11200	128.57143	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.37400	1.07200	21.97962	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	16,340
27/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.27500	0.97500	23.52941	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
27/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00500	0.01000	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.37500	0.21800	41.86667	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.20500	0.35300	72.19512	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.48700	0.29300	39.83573	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.11700	0.22800	94.87179	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.22600	0.92600	24.46982	0.00000	0.0000	560
27/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00600	0.01100	83.33333	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.77100	1.46700	17.16544	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.72100	1.41700	17.66415	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.07000	1.76600	14.68599	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.42700	0.25300	40.74941	0.00000	0.0000	1,000
27/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.15700	0.28800	83.43949	0.00000	0.0000	5,128
27/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.55400	0.34100	38.44765	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.08400	0.17600	109.52381	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.47300	1.17000	20.57026	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	5,000
27/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.22000	1.91500	13.73874	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.40000	0.23500	41.25000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.18000	0.32000	77.77778	0.00000	0.0000	560
27/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.01800	0.04400	144.44444	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.88800	0.60900	31.41892	0.00000	0.0000	12,300
27/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.52200	1.21900	19.90802	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	560
27/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.21000	0.11800	43.80952	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.49000	0.70300	43.46939	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.25400	0.14400	43.30709	0.00000	0.0000	560
27/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.38400	0.57900	50.78125	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.97100	1.66600	15.47438	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.93500	0.65100	30.37433	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.01500	0.03600	140.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.17700	0.87800	25.40357	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00700	0.01300	85.71429	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.98300	0.69400	29.39980	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01300	0.02900	123.07692	0.00000	0.0000	1,000
27/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.42300	1.12100	21.22277	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.87100	1.56600	16.30144	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.22400	0.12600	43.75000	0.00000	0.0000	400
27/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.45400	0.66100	45.59471	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
27/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.57200	1.26900	19.27481	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.12800	0.83000	26.41844	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00800	0.01500	87.50000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.51900	0.31600	39.11368	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.09900	0.20100	103.03030	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.19800	0.11100	43.93939	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.52800	0.74600	41.28788	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.23800	0.13400	43.69748	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.41800	0.61900	48.08612	0.00000	0.0000	100
27/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.45600	0.27200	40.35088	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.13600	0.25700	88.97059	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.03100	0.73800	28.41901	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01100	0.02300	109.09091	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.28800	0.16400	43.05556	0.00000	0.0000	11,340
27/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.31800	0.49900	56.91824	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.02000	1.71600	15.04950	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.35100	0.20300	42.16524	0.00000	0.0000	12,579
27/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.23100	0.38800	67.96537	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.59100	0.36800	37.73266	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.07100	0.15300	115.49296	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.27000	0.15400	42.96296	0.00000	0.0000	100
27/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.35000	0.53900	54.00000	0.00000	0.0000	400
27/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.13200	0.07400	43.93939	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.81200	1.05900	30.41872	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.85500	1.10500	29.23977	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.12500	0.07000	44.00000	0.00000	0.0000	10,750
27/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.01400	0.00500	64.28571	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.89400	3.19000	10.22806	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.83300	4.13600	7.90504	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.72700	0.96700	33.01238	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.14700	0.08200	44.21769	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.00000	0.83300	100.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.00000	0.09800	100.00000	0.00000	0.0000	12,500
27/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.16840	7.86070	3.76696	8.00000	7.8690	44,172
27/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.19700	0.91600	23.47536	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.06500	0.09100	40.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.15400	0.87800	23.91681	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.07200	0.10300	43.05556	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.24100	0.95700	22.88477	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.05900	0.08200	38.98305	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.22800	0.94600	22.96417	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.06000	0.08500	41.66667	0.00000	0.0000	1,000

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
27/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.10000	0.83100	24.45455	0.00000	0.0000	30,100
27/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.08200	0.12000	46.34146	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.01700	0.76200	25.07375	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.09900	0.15100	52.52525	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.40700	1.11600	20.68230	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.03900	0.05500	41.02564	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.05800	0.79600	24.76371	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.09000	0.13500	50.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.45300	1.16000	20.16518	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.03500	0.04900	40.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.80100	0.58500	26.96629	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.18300	0.27400	49.72678	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.58600	0.42100	28.15700	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.36800	0.51000	38.58696	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.90100	0.66600	26.08213	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.13300	0.20500	54.13534	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.45400	0.31800	29.95595	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.58600	0.75700	29.18089	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.49900	1.20500	19.61308	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.03100	0.04400	41.93548	0.00000	0.0000	10,000
27/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.43800	0.30600	30.13699	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.62000	0.79500	28.22581	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.36200	1.07200	21.29222	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.04400	0.06100	38.63636	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.56500	0.40400	28.49558	0.00000	0.0000	5,000
27/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.39700	0.54300	36.77582	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.14200	0.86700	24.08056	0.00000	0.0000	10,000
27/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.07400	0.10600	43.24324	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.54600	1.25000	19.14618	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.02800	0.03900	39.28571	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.86700	0.63700	26.52826	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.14900	0.22600	51.67785	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.48800	0.34400	29.50820	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.52000	0.68300	31.34615	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.63100	0.45700	27.57528	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.31300	0.44600	42.49201	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.18500	0.90500	23.62869	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.06700	0.09400	40.29851	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.59200	1.29500	18.65578	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.02400	0.03400	41.66667	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.65600	0.47600	27.43902	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.28800	0.41500	44.09722	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.54500	0.38800	28.80734	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.42700	0.57700	35.12881	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.60800	0.43900	27.79605	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
27/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.34000	0.47800	40.58824	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.50700	0.35800	29.38856	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.48900	0.64700	32.31084	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.93700	0.69700	25.61366	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.11900	0.18600	56.30252	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.97700	0.72900	25.38383	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.10900	0.16800	54.12844	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.31700	1.03000	21.79195	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.04900	0.06900	40.81633	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.70900	0.51700	27.08039	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.24100	0.35600	47.71784	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.52500	0.37300	28.95238	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.45700	0.61200	33.91685	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.83300	0.61100	26.65066	0.00000	0.0000	5,000
27/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.16500	0.25000	51.51515	0.00000	0.0000	2,420
27/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.78400	1.48100	16.98430	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.02800	1.72200	15.08876	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.76900	0.56100	27.04811	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.20100	0.30000	49.25373	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.47100	0.33100	29.72399	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.55300	0.72000	30.19892	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.97900	1.67300	15.46235	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.27200	0.98700	22.40566	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.05400	0.07600	40.74074	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.68100	0.49600	27.16593	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.26300	0.38500	46.38783	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.42200	0.29500	30.09479	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.65400	0.83400	27.52294	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.73500	1.43400	17.34870	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.01700	0.02300	35.29412	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.73900	0.53900	27.06360	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.22100	0.32800	48.41629	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.64000	1.34100	18.23171	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.02200	0.03000	36.36364	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.68700	1.38700	17.78305	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	2,420
27/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.83200	1.52900	16.53930	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.07700	1.77100	14.73279	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.40700	0.28400	30.22113	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.68900	0.87300	26.70537	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
27/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.39300	0.27400	30.27990	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.72500	0.91300	25.93103	0.00000	0.0000	0
27/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.32000	0.22100	30.93750	0.00000	0.0000	3
27/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.95200	1.16000	21.84874	0.00000	0.0000	0
27/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.26200	7.95180	3.75454	8.08550	7.9600	22,467
27/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.17200	0.91600	21.84300	0.00000	0.0000	0
27/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.16000	0.21400	33.75000	0.00000	0.0000	0
27/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.13400	0.88500	21.95767	0.00000	0.0000	0
27/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.17200	0.23300	35.46512	0.00000	0.0000	0
27/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.21000	0.94700	21.73554	0.00000	0.0000	0
27/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.14800	0.19500	31.75676	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.35440	8.04110	3.75012	0.00000	0.0000	979
27/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.34700	1.08600	19.37639	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.19300	0.24500	26.94301	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.31200	1.05400	19.66463	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.20800	0.26300	26.44231	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.38400	1.11900	19.14740	0.00000	0.0000	16,000
27/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.18000	0.22800	26.66667	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.22300	0.28400	27.35426	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.27700	1.02500	19.73375	0.00000	0.0000	37,000
27/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.30100	1.48400	14.06610	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.55500	0.42500	23.42342	0.00000	0.0000	360
27/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.94100	0.75000	20.29756	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.48700	0.60900	25.05133	0.00000	0.0000	360
27/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.68700	0.53300	22.41630	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.93300	1.09200	17.04180	0.00000	0.0000	4,000
27/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.37900	1.56700	13.63307	0.00000	0.0000	0
27/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.53300	0.40800	23.45216	0.00000	0.0000	4,000
27/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.45570	8.12280	3.93699	0.00000	0.0000	0
27/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.18700	0.96400	18.78686	0.00000	0.0000	0
27/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.43100	0.54100	25.52204	0.00000	0.0000	0
27/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.16300	0.94300	18.91660	0.00000	0.0000	0
27/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.45700	0.57000	24.72648	0.00000	0.0000	0
27/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.21100	0.98500	18.66226	0.00000	0.0000	0
27/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.40500	0.51200	26.41975	0.00000	0.0000	0
27/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.59900	0.72600	21.20200	0.00000	0.0000	540
27/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.05500	0.84900	19.52607	0.00000	0.0000	300
27/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.33700	1.51900	13.61257	0.00000	0.0000	0
27/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.69300	0.54200	21.78932	0.00000	0.0000	540
27/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.57480	8.20500	4.31264	0.00000	0.0000	0
27/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.23500	0.99900	19.10931	0.00000	0.0000	0
27/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.61000	0.74400	21.96721	0.00000	0.0000	0
27/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.21600	0.98000	19.40789	0.00000	0.0000	0
27/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.64100	0.77500	20.90484	0.00000	0.0000	0
27/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.25600	1.01800	18.94904	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
27/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.58100	0.71300	22.71945	0.00000	0.0000	0
27/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.36500	1.55400	13.84615	0.00000	0.0000	0
27/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.84000	0.65900	21.54762	0.00000	0.0000	180
27/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.17800	0.94500	19.77929	0.00000	0.0000	0
27/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.70300	0.84000	19.48791	0.00000	0.0000	180
27/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.63020	8.93370	7.23246	0.00000	0.0000	0
27/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.19000	1.70900	21.96347	0.00000	0.0000	0
27/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.06000	1.27500	20.28302	0.00000	0.0000	0
27/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.17300	1.69000	22.22734	0.00000	0.0000	0
27/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.09300	1.30600	19.48765	0.00000	0.0000	0
27/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.20700	1.72600	21.79429	0.00000	0.0000	0
27/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.02700	1.24200	20.93476	0.00000	0.0000	0
27/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.75100	0.95800	27.56325	0.00000	0.0000	0
27/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.38100	1.89200	20.53759	0.00000	0.0000	200
27/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.33400	10.03420	2.90110	0.00000	0.0000	0
27/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.64200	2.39800	9.23543	0.00000	0.0000	0
27/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50800	1.56400	3.71353	0.00000	0.0000	0
27/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.62500	2.37900	9.37143	0.00000	0.0000	0
27/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54100	1.59500	3.50422	0.00000	0.0000	0
27/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.65900	2.41800	9.06356	0.00000	0.0000	0
27/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47500	1.53400	4.00000	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.06990	7.76470	3.78196	0.00000	0.0000	423
27/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.07961	0.78301	27.47288	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00971	0.01831	88.56849	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.03123	0.73801	28.43401	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.01133	0.02331	105.73698	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.12822	0.83040	26.39733	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00832	0.01570	88.70192	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.16840	7.86070	3.76696	0.00000	0.0000	177
27/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.80063	0.58540	26.88258	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.18223	0.27470	50.74357	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.76915	0.56140	27.01034	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.20075	0.30070	49.78829	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.83317	0.61055	26.71964	0.00000	0.0000	0
27/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.16477	0.24985	51.63561	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.83010	12.46850	2.81837	12.64300	12.4730	16,117
27/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.21600	0.89500	26.39803	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.03600	0.07700	113.88889	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.17100	0.85300	27.15628	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.04100	0.08500	107.31707	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.26200	0.93700	25.75277	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.03200	0.06900	115.62500	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.76000	0.51300	32.50000	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.13000	0.24500	88.46154	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.55000	1.20300	22.38710	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
27/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.02000	0.03500	75.00000	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.99800	0.69800	30.06012	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.06800	0.13000	91.17647	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.12700	0.81300	27.86158	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.04700	0.09500	102.12766	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.33800	1.97900	15.35500	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.14000	1.78200	16.72897	0.00000	0.0000	0
27/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19			Foreign Exchange Future	12.97360	12.61000	2.80261	12.80000	12.7230	3,818
27/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.64200	1.32800	19.12302	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.11800	0.16800	42.37288	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.59900	1.29100	19.26204	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.12500	0.18100	44.80000	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.68600	1.36600	18.97983	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.11200	0.15600	39.28571	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.55600	1.25500	19.34447	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.13200	0.19500	47.72727	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.29000	1.02200	20.77519	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.21600	0.31200	44.44444	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.04600	1.70800	16.52004	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.07200	0.09800	36.11111	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.36000	1.08500	20.22059	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.18600	0.27500	47.84946	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.03900	0.80800	22.23292	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.36500	0.49800	36.43836	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.73000	1.40400	18.84393	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.10600	0.14400	35.84906	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.13800	1.79800	15.90271	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.06400	0.08800	37.50000	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.43300	1.15100	19.67900	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.15900	0.24100	51.57233	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.95500	1.62000	17.13555	0.00000	0.0000	0
27/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.08100	0.11000	35.80247	0.00000	0.0000	0
27/10/2011	£ / R 2012/06/18			Foreign Exchange Future	13.11030	12.74440	2.79094	12.88500	12.8100	2,837
27/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.55000	1.30200	16.00000	0.00000	0.0000	0
27/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.29000	0.40800	40.68966	0.00000	0.0000	0
27/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.51800	1.27300	16.13966	0.00000	0.0000	0
27/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.30800	0.42900	39.28571	0.00000	0.0000	0
27/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.58300	1.33200	15.85597	0.00000	0.0000	0
27/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.27300	0.38800	42.12454	0.00000	0.0000	0
27/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10630	0.10250	3.57479	0.00000	0.0000	5,530
27/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02632	0.02252	14.43769	0.00000	0.0000	0
27/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
27/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01640	0.01275	22.25610	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
27/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00010	0.00025	150.00000	0.00000	0.0000	0
27/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03630	0.03250	10.46832	0.00000	0.0000	0
27/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10780	0.10390	3.61781	0.00000	0.0000	6
27/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01844	0.01487	19.36009	0.00000	0.0000	0
27/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00064	0.00097	51.56250	0.00000	0.0000	0
27/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01088	0.00821	24.54044	0.00000	0.0000	0
27/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00308	0.00431	39.93506	0.00000	0.0000	0
27/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02787	0.02401	13.85002	0.00000	0.0000	0
27/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00007	0.00011	57.14286	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19			Foreign Exchange Future	11.14350	10.97800	1.48517	11.10000	11.0005	29,139
27/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.35800	1.19700	11.85567	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.30900	1.14900	12.22307	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.40700	1.24500	11.51386	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.16400	1.01200	13.05842	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.02100	0.03400	61.90476	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.60300	1.44000	10.16843	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.85000	1.68600	8.86486	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.75100	1.58700	9.36608	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.18100	0.13700	24.30939	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.78800	0.90900	15.35533	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.21200	1.05700	12.78878	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.01900	0.02900	52.63158	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.21200	0.16300	23.11321	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.66900	0.78500	17.33931	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.65200	1.48900	9.86683	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	8,220
27/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.41900	0.33200	20.76372	0.00000	0.0000	8,220
27/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.27600	0.35400	28.26087	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.93700	0.79700	14.94130	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.04400	0.06900	56.81818	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.20100	0.15400	23.38308	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.70800	0.82600	16.66667	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.85200	0.71700	15.84507	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.05900	0.08900	50.84746	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.11600	0.96800	13.26165	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.02300	0.04000	73.91304	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.55400	1.39100	10.48906	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.01100	0.01300	18.18182	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
27/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.33200	0.26100	21.38554	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.38900	0.48300	24.16452	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	1.02500	0.88100	14.04878	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.03200	0.05300	65.62500	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.07100	0.92400	13.72549	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.02800	0.04600	64.28571	0.00000	0.0000	2,740
27/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.05100	0.07900	54.90196	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.89400	0.75700	15.32438	0.00000	0.0000	2,740
27/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.44400	0.35300	20.49550	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.25100	0.32500	29.48207	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.91200	1.03900	13.92544	0.00000	0.0000	0
27/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.15500	0.11700	24.51613	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19			Foreign Exchange Future	11.27830	11.11030	1.48959	0.00000	0.0000	9,991
27/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.30200	1.17200	9.98464	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.12400	0.16200	30.64516	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.26100	1.13400	10.07137	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13300	0.17400	30.82707	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.34400	1.21000	9.97024	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.11600	0.15000	29.31034	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.25300	2.09600	6.96849	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02500	0.03600	44.00000	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.18400	1.06100	10.38851	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.15600	0.20100	28.84615	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.56000	1.41700	9.16667	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.08200	0.10700	30.48780	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.30100	2.14300	6.86658	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.02300	0.03300	43.47826	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.47200	1.33200	9.51087	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.09400	0.12200	29.78723	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.93700	0.82900	11.52615	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.25900	0.31900	23.16602	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.84500	0.74900	11.36095	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.31700	0.38900	22.71293	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.14700	1.02600	10.54926	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.16900	0.21600	27.81065	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.67200	0.58800	12.50000	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.49400	0.57800	17.00405	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.51900	0.44900	13.48748	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.74100	0.83900	13.22537	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.76600	0.67500	11.87990	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.38800	0.46500	19.84536	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.44400	0.38200	13.96396	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.91600	1.02200	11.57205	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.74100	0.65200	12.01080	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.41300	0.49200	19.12833	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
27/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.78400	1.63600	8.29596	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.05600	0.07600	35.71429	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.59000	0.51400	12.88136	0.00000	0.0000	0
27/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.61200	0.70400	15.03268	0.00000	0.0000	0
27/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.40890	11.23710	1.50584	0.00000	0.0000	14,109
27/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.29000	1.17300	9.06977	0.00000	0.0000	0
27/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.28100	0.33600	19.57295	0.00000	0.0000	0
27/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.25700	1.14100	9.22832	0.00000	0.0000	0
27/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.29800	0.35400	18.79195	0.00000	0.0000	0
27/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.32300	1.20500	8.91912	0.00000	0.0000	0
27/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.26400	0.31800	20.45455	0.00000	0.0000	0
27/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.53830	11.36020	1.54355	0.00000	0.0000	250
27/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.26900	1.18700	6.46178	0.00000	0.0000	0
27/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.45600	0.55200	21.05263	0.00000	0.0000	0
27/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.23800	1.15800	6.46204	0.00000	0.0000	0
27/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.47500	0.57300	20.63158	0.00000	0.0000	0
27/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.30000	1.21600	6.46154	0.00000	0.0000	0
27/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.43700	0.53100	21.51030	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19			Foreign Exchange Future	8.28670	8.24000	0.56355	8.31500	8.2520	12,362
27/10/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	1.64100	1.59300	2.92505	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	1.59200	1.54400	3.01508	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	1.69200	1.64300	2.89598	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.81400	0.77700	4.54545	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.02700	0.03700	37.03704	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	1.00600	0.96200	4.37376	0.00000	0.0000	0
27/10/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19			Foreign Exchange Future	8.30660	8.25810	0.58387	0.00000	0.0000	22,505
27/10/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.12500	1.08400	3.64444	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	1.08100	1.04300	3.51526	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.07400	0.08500	14.86486	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.16900	1.12700	3.59281	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.06200	0.06900	11.29032	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.99500	0.96200	3.31658	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.08800	0.10400	18.18182	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.39600	1.34700	3.51003	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.72600	0.70100	3.44353	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.75	P	Foreign Exchange Future	0.16900	0.19300	14.20118	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.45	C	Foreign Exchange Future	0.95300	0.92200	3.25289	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.45	P	Foreign Exchange Future	0.09600	0.11400	18.75000	0.00000	0.0000	0
27/10/2011	AUS / R 2012/03/19	7.00	C	Foreign Exchange Future	1.35000	1.30200	3.55556	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
27/10/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.04300	0.04400	2.32558	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.11900	2.06700	2.45399	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.62400	0.60400	3.20513	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.21700	0.24600	13.36406	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.32980	8.27730	0.63027	0.00000	0.0000	6,159
27/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.89500	0.87400	2.34637	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.21500	0.24700	14.88372	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.86100	0.84100	2.32288	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.23100	0.26400	14.28571	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.92900	0.90800	2.26050	0.00000	0.0000	0
27/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.19900	0.23100	16.08040	0.00000	0.0000	0
27/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.22050	9.25230	0.34488	0.00000	0.0000	0
27/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.31900	2.34200	0.99181	0.00000	0.0000	0
27/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.39900	0.39000	2.25564	0.00000	0.0000	0
27/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.27900	2.30200	1.00921	0.00000	0.0000	0
27/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40900	0.40000	2.20049	0.00000	0.0000	0
27/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.36000	2.38200	0.93220	0.00000	0.0000	0
27/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.39000	0.38000	2.56410	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.94740	7.79720	1.88993	0.00000	0.0000	25
27/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.71400	0.57600	19.32773	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.01700	0.02900	70.58824	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.66900	0.53200	20.47833	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.02200	0.03500	59.09091	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.76000	0.62000	18.42105	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.01300	0.02300	76.92308	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.38700	0.28000	27.64858	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.09000	0.13300	47.77778	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.15100	1.00200	12.94526	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.42200	0.31000	26.54028	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.07500	0.11300	50.66667	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.10200	0.95200	13.61162	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.58100	0.45000	22.54733	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.03400	0.05300	55.88235	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.05200	0.90300	14.16350	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.53900	0.41300	23.37662	0.00000	0.0000	0
27/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.04200	0.06600	57.14286	0.00000	0.0000	0
27/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.03010	7.87830	1.89039	0.00000	0.0000	0
27/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.62500	0.50900	18.56000	0.00000	0.0000	0
27/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.14500	0.18100	24.82759	0.00000	0.0000	0
27/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.59100	0.47900	18.95093	0.00000	0.0000	0
27/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.16100	0.20100	24.84472	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
27/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.66100	0.54000	18.30560	0.00000	0.0000	0
27/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.13100	0.16200	23.66412	0.00000	0.0000	0
27/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.08560	0.05270	38.43458	0.00000	0.0000	12,659
27/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.09310	0.05290	43.17938	0.00000	0.0000	18,519
27/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.18200	0.22330	22.69231	0.00000	0.0000	12,423
27/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.41230	0.30120	26.94640	0.00000	0.0000	100,000
27/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.13360	0.20900	56.43713	0.00000	0.0000	100,000
27/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.20760	0.24960	20.23121	0.00000	0.0000	12,346
27/10/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.09680	0.05000	48.34711	0.00000	0.0000	18,750
27/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.13570	8.99180	1.57514	0.00000	0.0000	50
27/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.87500	0.73500	16.00000	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.83200	0.69400	16.58654	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.04600	0.05200	13.04348	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.91800	0.77700	15.35948	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.71100	0.57900	18.56540	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.07500	0.08700	16.00000	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.01200	0.86400	14.62451	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.25100	1.10400	11.75060	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.67300	0.54300	19.31649	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.08700	0.10100	16.09195	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.44900	0.34500	23.16258	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.21300	0.25300	18.77934	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.25100	0.18100	27.88845	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.51500	0.58900	14.36893	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.33400	0.24900	25.44910	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.34800	0.40700	16.95402	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.75000	0.61600	17.86667	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.06400	0.07400	15.62500	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.15500	1.00600	12.90043	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.39700	1.25100	10.45097	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.50500	0.39400	21.98020	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.16900	0.20200	19.52663	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.49500	1.34900	9.76589	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.56600	0.44900	20.67138	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.13000	0.15700	20.76923	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.42300	0.32300	23.64066	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.23700	0.28100	18.56540	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.63600	0.51000	19.81132	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
27/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.10000	0.11800	18.00000	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.23700	0.17000	28.27004	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.55100	0.62800	13.97459	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.31500	0.23300	26.03175	0.00000	0.0000	0
27/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.37900	0.44100	16.35884	0.00000	0.0000	0
27/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.26950	9.12340	1.57614	0.00000	0.0000	0
27/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.89500	0.76900	14.07821	0.00000	0.0000	0
27/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.22600	0.24600	8.84956	0.00000	0.0000	0
27/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.86300	0.73900	14.36848	0.00000	0.0000	0
27/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.24400	0.26600	9.01639	0.00000	0.0000	0
27/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.92700	0.80000	13.70011	0.00000	0.0000	0
27/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.20800	0.22700	9.13462	0.00000	0.0000	0
27/10/2011	RAIN 2011/12/19			Foreign Exchange Future	16,326.08000	15,876.36000	2.75461	0.00000	0.0000	0
27/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.27000	1.22110	3.85039	0.00000	0.0000	0
27/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.17260	0.12510	27.52028	0.00000	0.0000	0
27/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00260	0.00400	53.84615	0.00000	0.0000	0
27/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.12590	0.08390	33.35981	0.00000	0.0000	0
27/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00590	0.01280	116.94915	0.00000	0.0000	0
27/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.22110	0.17280	21.84532	0.00000	0.0000	0
27/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00110	0.00170	54.54545	0.00000	0.0000	0
27/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.28620	1.23710	3.81745	0.00000	0.0000	0
27/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12250	0.08790	28.24490	0.00000	0.0000	0
27/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.03630	0.05080	39.94490	0.00000	0.0000	0
27/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.09470	0.06630	29.98944	0.00000	0.0000	0
27/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05850	0.07920	35.38462	0.00000	0.0000	0
27/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15640	0.11660	25.44757	0.00000	0.0000	0
27/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02020	0.02950	46.03960	0.00000	0.0000	0

Future Open Interest

768,898

Option Open Interest

299,495

Total

1,068,393