



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/10/2011

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
28/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.76470	7.77370	0.11591	7.82100	7.7534	247,806
28/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.49300	0.49800	1.01420	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.07800	0.07400	5.12821	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.45900	0.46300	0.87146	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.09400	0.08900	5.31915	0.00000	0.0000	1,000
28/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.53000	0.53600	1.13208	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.06500	0.06200	4.61538	0.00000	0.0000	3,780
28/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.02300	1.03100	0.78201	0.00000	0.0000	6,425
28/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.42400	0.41400	2.35849	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.18900	0.18800	0.52910	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.78300	0.79100	1.02171	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	800
28/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.56900	0.57500	1.05448	0.00000	0.0000	5,560
28/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.61600	1.62500	0.55693	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
28/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.13100	0.12500	4.58015	0.00000	0.0000	12,000
28/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.39600	0.39900	0.75758	0.00000	0.0000	11,280
28/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.31800	1.32600	0.60698	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.36800	1.37600	0.58480	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.51600	1.52500	0.59367	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.17600	0.17400	1.13636	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.46100	0.45000	2.38612	0.00000	0.0000	10,750
28/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.81500	1.82400	0.49587	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.42700	0.43000	0.70258	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.11200	0.10600	5.35714	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.07200	1.08000	0.74627	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	16,340
28/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.97500	0.98300	0.82051	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
28/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.21800	0.21700	0.45872	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.35300	0.34300	2.83286	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.29300	0.29400	0.34130	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.22800	0.22000	3.50877	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.92600	0.93400	0.86393	0.00000	0.0000	560
28/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.46700	1.47500	0.54533	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.41700	1.42600	0.63514	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.76600	1.77400	0.45300	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.25300	0.25200	0.39526	0.00000	0.0000	1,000
28/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.28800	0.27800	3.47222	0.00000	0.0000	5,128
28/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.34100	0.34300	0.58651	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.17600	0.16900	3.97727	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.17000	1.17800	0.68376	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	5,000
28/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.91500	1.92400	0.46997	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.23500	0.23400	0.42553	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.32000	0.31000	3.12500	0.00000	0.0000	560
28/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.60900	0.61600	1.14943	0.00000	0.0000	12,300
28/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.21900	1.22800	0.73831	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	560
28/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.11800	0.11500	2.54237	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.70300	0.69100	1.70697	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.14400	0.14100	2.08333	0.00000	0.0000	560
28/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.57900	0.56700	2.07254	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.66600	1.67500	0.54022	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.65100	0.65800	1.07527	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	0.87800	0.88600	0.91116	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.69400	0.70100	1.00865	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	1,000
28/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.12100	1.12900	0.71365	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.56600	1.57500	0.57471	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.12600	0.12300	2.38095	0.00000	0.0000	400
28/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.66100	0.64900	1.81543	0.00000	0.0000	0

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28/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.26900	1.27700	0.63042	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.83000	0.83800	0.96386	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.31600	0.31800	0.63291	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.20100	0.19400	3.48259	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.11100	0.10800	2.70270	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.74600	0.73400	1.60858	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.13400	0.13200	1.49254	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.61900	0.60800	1.77706	0.00000	0.0000	100
28/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.27200	0.27200	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.25700	0.24800	3.50195	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.73800	0.74600	1.08401	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.16400	0.16200	1.21951	0.00000	0.0000	11,340
28/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.49900	0.48800	2.20441	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.71600	1.72400	0.46620	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.20300	0.20200	0.49261	0.00000	0.0000	12,579
28/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.38800	0.37800	2.57732	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.36800	0.37000	0.54348	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.15300	0.14600	4.57516	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.15400	0.15100	1.94805	0.00000	0.0000	100
28/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.53900	0.52700	2.22635	0.00000	0.0000	400
28/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.07400	0.07100	4.05405	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	1.05900	1.04700	1.13314	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	1.10500	1.09300	1.08597	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	10,750
28/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	3.19000	3.18000	0.31348	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	4.13600	4.12700	0.21760	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.96700	0.95500	1.24095	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.83300	0.82100	1.44058	0.00000	0.0000	0
28/10/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.09800	0.09500	3.06122	0.00000	0.0000	12,500
28/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.86070	7.86990	0.11704	7.91290	7.8788	45,632
28/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.91600	0.92500	0.98253	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.09100	0.09100	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.87800	0.88600	0.91116	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.10300	0.10200	0.97087	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.95700	0.96600	0.94044	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.08200	0.08200	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.94600	0.95400	0.84567	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.08500	0.08400	1.17647	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
28/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.83100	0.83900	0.96270	0.00000	0.0000	30,100
28/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.12000	0.11900	0.83333	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.76200	0.77000	1.04987	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.15100	0.15000	0.66225	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.11600	1.12500	0.80645	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.79600	0.80400	1.00503	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.13500	0.13400	0.74074	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.16000	1.16900	0.77586	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.58500	0.59100	1.02564	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.27400	0.27100	1.09489	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.42100	0.42400	0.71259	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.51000	0.50400	1.17647	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.66600	0.67300	1.05105	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.20500	0.20300	0.97561	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.31800	0.32000	0.62893	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.75700	0.75000	0.92470	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.20500	1.21300	0.66390	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	10,000
28/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.30600	0.30700	0.32680	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.79500	0.78700	1.00629	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.07200	1.08100	0.83955	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.40400	0.40700	0.74257	0.00000	0.0000	5,000
28/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.54300	0.53700	1.10497	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.86700	0.87600	1.03806	0.00000	0.0000	10,000
28/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.10600	0.10600	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.25000	1.25800	0.64000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.63700	0.64400	1.09890	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.22600	0.22400	0.88496	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.34400	0.34600	0.58140	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.68300	0.67600	1.02489	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.45700	0.46100	0.87527	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.44600	0.44100	1.12108	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.90500	0.91300	0.88398	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.09400	0.09300	1.06383	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.29500	1.30400	0.69498	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.47600	0.48000	0.84034	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.41500	0.41000	1.20482	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.38800	0.39000	0.51546	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.57700	0.57000	1.21317	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.43900	0.44200	0.68337	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
28/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.47800	0.47200	1.25523	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.35800	0.36000	0.55866	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.64700	0.64000	1.08192	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.69700	0.70400	1.00430	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.18600	0.18400	1.07527	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.72900	0.73700	1.09739	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.16800	0.16700	0.59524	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.03000	1.03800	0.77670	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.51700	0.52100	0.77369	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.35600	0.35100	1.40449	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.37300	0.37500	0.53619	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.61200	0.60500	1.14379	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.61100	0.61700	0.98200	0.00000	0.0000	5,000
28/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.25000	0.24700	1.20000	0.00000	0.0000	2,420
28/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.48100	1.49000	0.60770	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.72200	1.73100	0.52265	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.56100	0.56700	1.06952	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.30000	0.29700	1.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.33100	0.33200	0.30211	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.72000	0.71200	1.11111	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.67300	1.68200	0.53796	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.98700	0.99600	0.91185	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.07600	0.07600	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.49600	0.50000	0.80645	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.38500	0.38000	1.29870	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.29500	0.29600	0.33898	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.83400	0.82600	0.95923	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.43400	1.44300	0.62762	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.53900	0.54400	0.92764	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.32800	0.32400	1.21951	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.34100	1.35000	0.67114	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.38700	1.39600	0.64888	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	2,420
28/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.52900	1.53800	0.58862	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.77100	1.78000	0.50819	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.28400	0.28500	0.35211	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.87300	0.86500	0.91638	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
28/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.27400	0.27400	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.91300	0.90400	0.98576	0.00000	0.0000	0
28/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.22100	0.22000	0.45249	0.00000	0.0000	3
28/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.16000	1.15000	0.86207	0.00000	0.0000	0
28/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.95180	7.96120	0.11821	0.00000	0.0000	22,467
28/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.91600	0.92300	0.76419	0.00000	0.0000	0
28/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.21400	0.21200	0.93458	0.00000	0.0000	0
28/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.88500	0.89300	0.90395	0.00000	0.0000	0
28/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.23300	0.23200	0.42918	0.00000	0.0000	0
28/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.94700	0.95500	0.84477	0.00000	0.0000	0
28/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.19500	0.19400	0.51282	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.04110	8.05130	0.12685	0.00000	0.0000	979
28/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.08600	1.09700	1.01289	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.24500	0.24600	0.40816	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.05400	1.06400	0.94877	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.26300	0.26300	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.11900	1.13000	0.98302	0.00000	0.0000	16,000
28/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.22800	0.22900	0.43860	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.28400	0.28400	0.00000	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.02500	1.03500	0.97561	0.00000	0.0000	37,000
28/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.48400	1.47800	0.40431	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.42500	0.42900	0.94118	0.00000	0.0000	360
28/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.75000	0.75700	0.93333	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.60900	0.60600	0.49261	0.00000	0.0000	360
28/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.53300	0.53700	0.75047	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	1.09200	1.08600	0.54945	0.00000	0.0000	4,000
28/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.56700	1.56000	0.44671	0.00000	0.0000	0
28/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.40800	0.41100	0.73529	0.00000	0.0000	4,000
28/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.12280	8.13360	0.13296	0.00000	0.0000	0
28/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.96400	0.97600	1.24481	0.00000	0.0000	0
28/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.54100	0.54200	0.18484	0.00000	0.0000	0
28/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.94300	0.95600	1.37858	0.00000	0.0000	0
28/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.57000	0.57200	0.35088	0.00000	0.0000	0
28/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.98500	0.99700	1.21827	0.00000	0.0000	0
28/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.51200	0.51300	0.19531	0.00000	0.0000	0
28/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.72600	0.72500	0.13774	0.00000	0.0000	540
28/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.84900	0.85900	1.17786	0.00000	0.0000	300
28/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.51900	1.51400	0.32916	0.00000	0.0000	0
28/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.54200	0.54800	1.10701	0.00000	0.0000	540
28/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.20500	8.21560	0.12919	0.00000	0.0000	0
28/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.99900	1.00800	0.90090	0.00000	0.0000	0
28/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.74400	0.74200	0.26882	0.00000	0.0000	0
28/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.98000	0.99000	1.02041	0.00000	0.0000	0
28/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.77500	0.77400	0.12903	0.00000	0.0000	0
28/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.01800	1.02800	0.98232	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
28/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.71300	0.71200	0.14025	0.00000	0.0000	0
28/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.55400	1.54900	0.32175	0.00000	0.0000	0
28/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.65900	0.66500	0.91047	0.00000	0.0000	180
28/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.94500	0.95400	0.95238	0.00000	0.0000	0
28/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.84000	0.83800	0.23810	0.00000	0.0000	180
28/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.93370	8.94340	0.10858	0.00000	0.0000	0
28/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.70900	1.71500	0.35108	0.00000	0.0000	0
28/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.27500	1.27200	0.23529	0.00000	0.0000	0
28/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.69000	1.69600	0.35503	0.00000	0.0000	0
28/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.30600	1.30300	0.22971	0.00000	0.0000	0
28/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.72600	1.73200	0.34762	0.00000	0.0000	0
28/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.24200	1.23900	0.24155	0.00000	0.0000	0
28/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.95800	0.95700	0.10438	0.00000	0.0000	0
28/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.89200	1.90000	0.42283	0.00000	0.0000	200
28/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.03420	10.04390	0.09667	0.00000	0.0000	0
28/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.39800	2.40300	0.20851	0.00000	0.0000	0
28/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.56400	1.55900	0.31969	0.00000	0.0000	0
28/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.37900	2.38400	0.21017	0.00000	0.0000	0
28/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.59500	1.59000	0.31348	0.00000	0.0000	0
28/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.41800	2.42300	0.20678	0.00000	0.0000	0
28/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.53400	1.52900	0.32595	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.76470	7.77370	0.11591	7.80300	7.8030	418
28/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.78301	0.79087	1.00382	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.01831	0.01717	6.22611	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.73801	0.74559	1.02709	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.02331	0.02189	6.09181	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.83040	0.83832	0.95376	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.01570	0.01462	6.87898	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.86070	7.86990	0.11704	0.00000	0.0000	177
28/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.58540	0.59136	1.01811	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.27470	0.27146	1.17947	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.56140	0.56696	0.99038	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.30070	0.29706	1.21051	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.61055	0.61689	1.03841	0.00000	0.0000	0
28/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.24985	0.24699	1.14469	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.46850	12.53560	0.53816	12.54900	12.5485	15,102
28/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.89500	0.93600	4.58101	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.07700	0.05000	35.06494	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.85300	0.89100	4.45487	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.08500	0.05500	35.29412	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.93700	0.98000	4.58911	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.06900	0.04400	36.23188	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.51300	0.52000	1.36452	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.24500	0.18400	24.89796	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.20300	1.25800	4.57190	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
28/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.03500	0.02200	37.14286	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.69800	0.72100	3.29513	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.13000	0.08500	34.61538	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.81300	0.84800	4.30504	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.09500	0.06200	34.73684	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.97900	2.04300	3.23396	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.78200	1.84500	3.53535	0.00000	0.0000	0
28/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19			Foreign Exchange Future	12.61000	12.67810	0.54005	12.70000	12.6900	3,918
28/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.32800	1.35600	2.10843	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.16800	0.12800	23.80952	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.29100	1.31700	2.01394	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.18100	0.13900	23.20442	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.36600	1.39900	2.41581	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.15600	0.12100	22.43590	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.25500	1.27900	1.91235	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.19500	0.15100	22.56410	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.02200	1.03400	1.17417	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.31200	0.25600	17.94872	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.70800	1.75700	2.86885	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.09800	0.07900	19.38776	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.08500	1.10100	1.47465	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.27500	0.22300	18.90909	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.80800	0.80700	0.12376	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.49800	0.42900	13.85542	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.40400	1.44300	2.77778	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.14400	0.11500	20.13889	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.79800	1.84900	2.83648	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.08800	0.07100	19.31818	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.15100	1.17000	1.65074	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.24100	0.19200	20.33195	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.62000	1.66600	2.83951	0.00000	0.0000	0
28/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.11000	0.08800	20.00000	0.00000	0.0000	0
28/10/2011	£ / R 2012/06/18			Foreign Exchange Future	12.74440	12.81200	0.53043	0.00000	0.0000	2,837
28/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.30200	1.33200	2.30415	0.00000	0.0000	0
28/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.40800	0.37000	9.31373	0.00000	0.0000	0
28/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.27300	1.30200	2.27808	0.00000	0.0000	0
28/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.42900	0.39000	9.09091	0.00000	0.0000	0
28/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.33200	1.36300	2.32733	0.00000	0.0000	0
28/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.38800	0.35100	9.53608	0.00000	0.0000	0
28/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10250	0.10270	0.19512	0.00000	0.0000	5,415
28/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02252	0.02272	0.88810	0.00000	0.0000	0
28/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
28/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01275	0.01291	1.25490	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
28/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00025	0.00021	16.00000	0.00000	0.0000	0
28/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03250	0.03270	0.61538	0.00000	0.0000	0
28/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10390	0.10410	0.19249	0.00000	0.0000	6
28/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01487	0.01502	1.00874	0.00000	0.0000	0
28/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00097	0.00092	5.15464	0.00000	0.0000	0
28/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00821	0.00827	0.73082	0.00000	0.0000	0
28/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00431	0.00417	3.24826	0.00000	0.0000	0
28/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02401	0.02420	0.79134	0.00000	0.0000	0
28/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00011	0.00010	9.09091	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19			Foreign Exchange Future	10.97800	11.01200	0.30971	11.04750	11.0200	24,821
28/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.19700	1.22200	2.08855	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.01900	0.01000	47.36842	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.14900	1.17300	2.08877	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.02100	0.01100	47.61905	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.24500	1.27100	2.08835	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.01700	0.00900	47.05882	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.01200	1.03100	1.87747	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.03400	0.01900	44.11765	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.44000	1.46900	2.01389	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.68600	1.71600	1.77936	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.58700	1.61700	1.89036	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.13700	0.12700	7.29927	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.90900	0.86500	4.84048	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.05700	1.07700	1.89215	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.02900	0.01500	48.27586	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.16300	0.15100	7.36196	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.78500	0.73900	5.85987	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.48900	1.51800	1.94762	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	8,220
28/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.33200	0.32100	3.31325	0.00000	0.0000	8,220
28/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.35400	0.30900	12.71186	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.79700	0.80700	1.25471	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.06900	0.04500	34.78261	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.15400	0.14200	7.79221	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.82600	0.78000	5.56901	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.71700	0.72400	0.97629	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.08900	0.06200	30.33708	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.96800	0.98500	1.75620	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.04000	0.02300	42.50000	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.39100	1.41900	2.01294	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.01300	0.00700	46.15385	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
28/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.26100	0.24900	4.59770	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.48300	0.43700	9.52381	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.88100	0.89400	1.47560	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.05300	0.03200	39.62264	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.92400	0.93900	1.62338	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.04600	0.02700	41.30435	0.00000	0.0000	2,740
28/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.07900	0.05300	32.91139	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.75700	0.76500	1.05680	0.00000	0.0000	2,740
28/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.35300	0.34300	2.83286	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.32500	0.28100	13.53846	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.03900	0.99500	4.23484	0.00000	0.0000	0
28/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.11700	0.10700	8.54701	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19			Foreign Exchange Future	11.11030	11.14430	0.30602	0.00000	0.0000	9,991
28/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.17200	1.17000	0.17065	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.16200	0.12600	22.22222	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.13400	1.13200	0.17637	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.17400	0.13800	20.68966	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.21000	1.21000	0.00000	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.15000	0.11600	22.66667	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.09600	2.11700	1.00191	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.03600	0.02300	36.11111	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.06100	1.05600	0.47125	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.20100	0.16200	19.40299	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.41700	1.42400	0.49400	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.10700	0.08000	25.23364	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.14300	2.16500	1.02660	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.03300	0.02100	36.36364	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.33200	1.33700	0.37538	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.12200	0.09300	23.77049	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.82900	0.81400	1.80941	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.31900	0.27000	15.36050	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.74900	0.73100	2.40320	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.38900	0.33700	13.36761	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.02600	1.01900	0.68226	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.21600	0.17500	18.98148	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.58800	0.56700	3.57143	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.57800	0.52300	9.51557	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.44900	0.42800	4.67706	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.83900	0.78400	6.55542	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.67500	0.65600	2.81481	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.46500	0.41200	11.39785	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.38200	0.36200	5.23560	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.02200	0.96800	5.28376	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.65200	0.63200	3.06748	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.49200	0.43800	10.97561	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
28/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.63600	1.64800	0.73350	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.07600	0.05400	28.94737	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.51400	0.49200	4.28016	0.00000	0.0000	0
28/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.70400	0.64800	7.95455	0.00000	0.0000	0
28/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.23710	11.27140	0.30524	0.00000	0.0000	14,109
28/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.17300	1.15700	1.36402	0.00000	0.0000	0
28/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.33600	0.28600	14.88095	0.00000	0.0000	0
28/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.14100	1.12500	1.40228	0.00000	0.0000	0
28/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.35400	0.30400	14.12429	0.00000	0.0000	0
28/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.20500	1.19000	1.24481	0.00000	0.0000	0
28/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.31800	0.26900	15.40881	0.00000	0.0000	0
28/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.36020	11.39620	0.31690	0.00000	0.0000	250
28/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.18700	1.13100	4.71778	0.00000	0.0000	0
28/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.55200	0.46000	16.66667	0.00000	0.0000	0
28/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.15800	1.14000	1.55440	0.00000	0.0000	0
28/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.57300	0.51900	9.42408	0.00000	0.0000	0
28/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.21600	1.16200	4.44079	0.00000	0.0000	0
28/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.53100	0.44100	16.94915	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.24000	8.28410	0.53519	8.26240	8.2470	12,362
28/10/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.59300	1.63600	2.69931	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.54400	1.58600	2.72021	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.64300	1.68600	2.61716	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.77700	0.81000	4.24710	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.03700	0.02600	29.72973	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.96200	0.99900	3.84615	0.00000	0.0000	0
28/10/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.25810	8.30130	0.52312	0.00000	0.0000	22,505
28/10/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.08400	1.11400	2.76753	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.07600	0.06300	17.10526	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.04300	1.07100	2.68456	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.08500	0.07000	17.64706	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.12700	1.15800	2.75067	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.06900	0.05700	17.39130	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.96200	0.98800	2.70270	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.10400	0.08700	16.34615	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.34700	1.38200	2.59837	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.03900	0.03100	20.51282	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.70100	0.72000	2.71041	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.19300	0.16900	12.43523	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.92200	0.94700	2.71150	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.11400	0.09600	15.78947	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.30200	1.33600	2.61137	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
28/10/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.04400	0.03500	20.45455	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.06700	2.10900	2.03193	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.60400	0.61800	2.31788	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.24600	0.21700	11.78862	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.27730	8.32170	0.53641	0.00000	0.0000	6,159
28/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.87400	0.88900	1.71625	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.24700	0.21700	12.14575	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.84100	0.85600	1.78359	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.26400	0.23400	11.36364	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.90800	0.92400	1.76211	0.00000	0.0000	0
28/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.23100	0.20200	12.55411	0.00000	0.0000	0
28/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.25230	9.29630	0.47556	0.00000	0.0000	0
28/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.34200	2.38000	1.62254	0.00000	0.0000	0
28/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.39000	0.38400	1.53846	0.00000	0.0000	0
28/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.30200	2.34000	1.65074	0.00000	0.0000	0
28/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40000	0.39400	1.50000	0.00000	0.0000	0
28/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.38200	2.42100	1.63728	0.00000	0.0000	0
28/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38000	0.37500	1.31579	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.79720	7.82260	0.32576	7.85900	7.8590	15
28/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.57600	0.59600	3.47222	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.53200	0.55200	3.75940	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.62000	0.64100	3.38710	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.28000	0.29100	3.92857	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.13300	0.11800	11.27820	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.00200	1.02600	2.39521	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.31000	0.32200	3.87097	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.11300	0.09900	12.38938	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.95200	0.97700	2.62605	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.45000	0.46800	4.00000	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.05300	0.04500	15.09434	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.90300	0.92800	2.76855	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.41300	0.42800	3.63196	0.00000	0.0000	0
28/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.06600	0.05500	16.66667	0.00000	0.0000	0
28/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.87830	7.90400	0.32621	0.00000	0.0000	0
28/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.50900	0.52400	2.94695	0.00000	0.0000	0
28/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.18100	0.17000	6.07735	0.00000	0.0000	0
28/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.47900	0.49400	3.13152	0.00000	0.0000	0
28/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.20100	0.19000	5.47264	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
28/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.54000	0.55500	2.77778	0.00000	0.0000	0
28/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.16200	0.15100	6.79012	0.00000	0.0000	0
28/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.05270	0.05270	0.00000	0.00000	0.0000	12,659
28/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.05290	0.05290	0.00000	0.00000	0.0000	18,519
28/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.22330	0.22330	0.00000	0.00000	0.0000	12,423
28/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.30120	0.30310	0.63081	0.00000	0.0000	100,000
28/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.20900	0.20630	1.29187	0.00000	0.0000	100,000
28/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.24960	0.24960	0.00000	0.00000	0.0000	12,346
28/10/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.05000	0.05630	12.60000	0.00000	0.0000	18,750
28/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.99180	9.02110	0.32585	0.00000	0.0000	50
28/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.73500	0.75800	3.12925	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.69400	0.71600	3.17003	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.77700	0.80100	3.08880	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.03500	0.03000	14.28571	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.57900	0.59800	3.28152	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.08700	0.07700	11.49425	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.86400	0.89000	3.00926	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.10400	1.13100	2.44565	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.54300	0.56200	3.49908	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.10100	0.09100	9.90099	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.34500	0.35600	3.18841	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.25300	0.23500	7.11462	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.18100	0.18300	1.10497	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.58900	0.56200	4.58404	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.24900	0.25400	2.00803	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.40700	0.38300	5.89681	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.61600	0.63600	3.24675	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.07400	0.06500	12.16216	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.00600	1.03300	2.68390	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.25100	1.27800	2.15827	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.39400	0.40700	3.29949	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.20200	0.18600	7.92079	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.34900	1.37700	2.07561	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.44900	0.46400	3.34076	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.15700	0.14300	8.91720	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.32300	0.33200	2.78638	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.28100	0.26100	7.11744	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.51000	0.52800	3.52941	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
28/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.11800	0.10700	9.32203	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.17000	0.17200	1.17647	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.62800	0.60100	4.29936	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.23300	0.23800	2.14592	0.00000	0.0000	0
28/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.44100	0.41700	5.44218	0.00000	0.0000	0
28/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.12340	9.15290	0.32334	0.00000	0.0000	0
28/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.76900	0.78800	2.47074	0.00000	0.0000	0
28/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.24600	0.23500	4.47154	0.00000	0.0000	0
28/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.73900	0.75700	2.43572	0.00000	0.0000	0
28/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.26600	0.25400	4.51128	0.00000	0.0000	0
28/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.80000	0.81900	2.37500	0.00000	0.0000	0
28/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.22700	0.21600	4.84581	0.00000	0.0000	0
28/10/2011	RAIN 2011/12/19			Foreign Exchange Future	15,876.36000	15,914.67000	0.24130	0.00000	0.0000	0
28/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.22110	1.22260	0.12284	0.00000	0.0000	0
28/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.12510	0.12640	1.03917	0.00000	0.0000	0
28/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00400	0.00380	5.00000	0.00000	0.0000	0
28/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.08390	0.08480	1.07271	0.00000	0.0000	0
28/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.01280	0.01220	4.68750	0.00000	0.0000	0
28/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.17280	0.17420	0.81019	0.00000	0.0000	0
28/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00170	0.00160	5.88235	0.00000	0.0000	0
28/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.23710	1.23850	0.11317	0.00000	0.0000	0
28/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.08790	0.08870	0.91013	0.00000	0.0000	0
28/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.05080	0.05020	1.18110	0.00000	0.0000	0
28/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.06630	0.06680	0.75415	0.00000	0.0000	0
28/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.07920	0.07830	1.13636	0.00000	0.0000	0
28/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.11660	0.11770	0.94340	0.00000	0.0000	0
28/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02950	0.02920	1.01695	0.00000	0.0000	0
Future Open Interest										709,716
Option Open Interest										299,495
Total										1,009,211