



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 21/10/2011

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
21/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.24160	8.14820	1.13328	8.29450	8.1400	306,241
21/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.91700	0.82900	9.59651	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.87200	0.78700	9.74771	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.03000	0.03900	30.00000	0.00000	0.0000	1,000
21/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.96400	0.87500	9.23237	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	3,780
21/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.49500	1.40300	6.15385	0.00000	0.0000	6,425
21/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.20400	0.24800	21.56863	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.44600	0.39600	11.21076	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.25000	1.15900	7.28000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	800
21/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	1.01100	0.92100	8.90208	0.00000	0.0000	5,560
21/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	2.09200	1.99900	4.44551	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	5,000
21/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.04300	0.05800	34.88372	0.00000	0.0000	12,000
21/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.78500	0.70600	10.06369	0.00000	0.0000	11,280
21/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.79300	1.70000	5.18684	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.84300	1.75000	5.04612	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.99200	1.89900	4.66867	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.42100	0.37300	11.40143	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.22900	0.27500	20.08734	0.00000	0.0000	10,750
21/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.29200	2.19900	4.05759	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.82600	0.74600	9.68523	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.03400	0.04800	41.17647	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.54400	1.45200	5.95855	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	16,340
21/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.44600	1.35400	6.36238	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
21/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.50100	0.44500	11.17764	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.15900	0.19700	23.89937	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.63100	0.56200	10.93502	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.08900	0.11400	28.08989	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.39700	1.30500	6.58554	0.00000	0.0000	560
21/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.94300	1.84900	4.83788	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.89300	1.80000	4.91284	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.24200	2.14900	4.14808	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.56200	0.50000	11.03203	0.00000	0.0000	1,000
21/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.12000	0.15200	26.66667	0.00000	0.0000	5,128
21/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.70500	0.63100	10.49645	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.06300	0.08300	31.74603	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.64400	1.55100	5.65693	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	5,000
21/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.39200	2.29900	3.88796	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.53100	0.47200	11.11111	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.13900	0.17400	25.17986	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	1.05800	0.96800	8.50662	0.00000	0.0000	12,300
21/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.69300	1.60000	5.49321	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	560
21/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.29700	0.26300	11.44781	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.40500	0.46500	14.81481	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.35300	0.31300	11.33144	0.00000	0.0000	560
21/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.31100	0.36500	17.36334	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.14200	2.04900	4.34174	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.10500	1.01500	8.14480	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.34800	1.25600	6.82493	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.15300	1.06300	7.80572	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	1,000
21/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.59400	1.50100	5.83438	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	2.04200	1.94900	4.55436	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.31500	0.27900	11.42857	0.00000	0.0000	400
21/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.37300	0.43100	15.54960	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
21/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.74300	1.65000	5.33563	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.29900	1.20700	7.08237	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.66700	0.59600	10.64468	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.07500	0.09800	30.66667	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.28000	0.24800	11.42857	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.43800	0.50000	14.15525	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.33400	0.29600	11.37725	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.34200	0.39800	16.37427	0.00000	0.0000	100
21/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.59600	0.53000	11.07383	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.10400	0.13200	26.92308	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.20200	1.11100	7.57072	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.39700	0.35200	11.33501	0.00000	0.0000	11,340
21/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.25500	0.30400	19.21569	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.19200	2.09900	4.24270	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.47300	0.42000	11.20507	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.18100	0.22200	22.65193	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.74400	0.66800	10.21505	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.05200	0.07000	34.61538	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.37500	0.33200	11.46667	0.00000	0.0000	100
21/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.28300	0.33400	18.02120	0.00000	0.0000	400
21/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.18800	0.16800	10.63830	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.69600	0.77000	10.63218	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.73600	0.81200	10.32609	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.17800	0.16000	10.11236	0.00000	0.0000	10,750
21/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.73200	2.82300	3.33089	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.66400	3.75700	2.53821	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.61800	0.69000	11.65049	0.00000	0.0000	0
21/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.21000	0.18800	10.47619	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.34110	8.24760	1.12096	8.39000	8.2587	41,739
21/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.35500	1.27100	6.19926	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.31100	1.22800	6.33105	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.05600	0.06600	17.85714	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.40000	1.31500	6.07143	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.04500	0.05300	17.77778	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.38700	1.30300	6.05624	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.04600	0.05500	19.56522	0.00000	0.0000	1,000
21/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.25500	1.17400	6.45418	0.00000	0.0000	30,100
21/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.06400	0.07600	18.75000	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
21/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.17000	1.09100	6.75214	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.07900	0.09300	17.72152	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.57000	1.48200	5.60510	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.02900	0.03400	17.24138	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.21200	1.13200	6.60066	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.07100	0.08400	18.30986	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.61600	1.52800	5.44554	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.93400	0.86700	7.17345	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.14300	0.16900	18.18182	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.69000	0.64200	6.95652	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.29900	0.34400	15.05017	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.04700	0.97200	7.16332	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.10600	0.12400	16.98113	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.54000	0.50300	6.85185	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.49900	0.55500	11.22244	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.66300	1.57400	5.35177	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	10,000
21/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.52200	0.48500	7.08812	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.53100	0.58700	10.54614	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.52300	1.43600	5.71241	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.03200	0.03800	18.75000	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.66600	0.62000	6.90691	0.00000	0.0000	5,000
21/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.32500	0.37200	14.46154	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.29900	1.21600	6.38953	0.00000	0.0000	10,000
21/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.05800	0.06800	17.24138	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.71100	1.62100	5.26008	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.00800	0.93400	7.34127	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.11700	0.13600	16.23932	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.57800	0.53900	6.74740	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.43700	0.49100	12.35698	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.74500	0.69000	7.38255	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.25400	0.29200	14.96063	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.34300	1.25900	6.25465	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.05200	0.06100	17.30769	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.75900	1.66800	5.17339	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.77400	0.71700	7.36434	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.23300	0.26900	15.45064	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.64200	0.59800	6.85358	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.35100	0.40000	13.96011	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.71700	0.66600	7.11297	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.27600	0.31800	15.21739	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.59900	0.55800	6.84474	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
21/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.40800	0.46000	12.74510	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.08800	1.01100	7.07721	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.09700	0.11300	16.49485	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.12900	1.05100	6.90877	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.08800	0.10300	17.04545	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.47800	1.39100	5.88633	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.83400	0.77400	7.19424	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.19300	0.22600	17.09845	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.62000	0.57800	6.77419	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.37900	0.43000	13.45646	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.96900	0.90000	7.12074	0.00000	0.0000	5,000
21/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.12800	0.15200	18.75000	0.00000	0.0000	2,420
21/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.95300	1.86100	4.71070	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.19800	2.10500	4.23112	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.90000	0.83500	7.22222	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.15900	0.18700	17.61006	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.55900	0.52100	6.79785	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.46800	0.52300	11.75214	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.14900	2.05600	4.32759	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.43200	1.34700	5.93575	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.04100	0.04900	19.51220	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.80400	0.74500	7.33831	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.21300	0.24700	15.96244	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.50400	0.46900	6.94444	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.56300	0.62100	10.30195	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.90400	1.81300	4.77941	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.86600	0.80400	7.15935	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.17500	0.20600	17.71429	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.80700	1.71600	5.03597	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.85600	1.76400	4.95690	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	2,420
21/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	2.00200	1.91000	4.59540	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.24700	2.15500	4.09435	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.48600	0.45200	6.99588	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.59500	0.65400	9.91597	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.47000	0.43700	7.02128	0.00000	0.0000	0
21/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.62900	0.68900	9.53895	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
21/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.38300	0.35700	6.78851	0.00000	0.0000	3
21/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.84200	0.90900	7.95724	0.00000	0.0000	0
21/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.43470	8.34130	1.10733	8.48020	8.3434	22,046
21/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.31800	1.24000	5.91806	0.00000	0.0000	0
21/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.13300	0.14900	12.03008	0.00000	0.0000	0
21/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.27900	1.20200	6.02033	0.00000	0.0000	0
21/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.14400	0.16100	11.80556	0.00000	0.0000	0
21/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.35700	1.27800	5.82167	0.00000	0.0000	0
21/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.12200	0.13700	12.29508	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.52600	8.43330	1.08726	0.00000	0.0000	979
21/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.48700	1.41700	4.70746	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.16100	0.18400	14.28571	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.45000	1.38100	4.75862	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.17400	0.19800	13.79310	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.52500	1.45300	4.72131	0.00000	0.0000	16,000
21/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.14900	0.17000	14.09396	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.18700	0.21200	13.36898	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.41300	1.34500	4.81246	0.00000	0.0000	37,000
21/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.19100	1.26000	5.79345	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.61700	0.59300	3.88979	0.00000	0.0000	360
21/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.04100	0.99700	4.22671	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.41500	0.46400	11.80723	0.00000	0.0000	360
21/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.76500	0.73300	4.18301	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.83900	0.90000	7.27056	0.00000	0.0000	4,000
21/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.26700	1.33700	5.52486	0.00000	0.0000	0
21/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.59300	0.57000	3.87858	0.00000	0.0000	4,000
21/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.60700	8.51500	1.06890	0.00000	0.0000	0
21/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.28000	1.23300	3.67188	0.00000	0.0000	0
21/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.37300	0.41800	12.06434	0.00000	0.0000	0
21/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.25100	1.20900	3.35731	0.00000	0.0000	0
21/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.39400	0.44400	12.69036	0.00000	0.0000	0
21/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.31000	1.25800	3.96947	0.00000	0.0000	0
21/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.35300	0.39300	11.33144	0.00000	0.0000	0
21/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.52400	0.58200	11.06870	0.00000	0.0000	540
21/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.13100	1.09700	3.00619	0.00000	0.0000	300
21/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.24200	1.31300	5.71659	0.00000	0.0000	0
21/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.74900	0.72800	2.80374	0.00000	0.0000	540
21/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.68820	8.59600	1.06121	0.00000	0.0000	0
21/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.29100	1.25600	2.71108	0.00000	0.0000	0
21/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.55300	0.61000	10.30741	0.00000	0.0000	0
21/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.26900	1.23600	2.60047	0.00000	0.0000	0
21/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.58100	0.64000	10.15491	0.00000	0.0000	0
21/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.31300	1.27700	2.74181	0.00000	0.0000	0
21/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.52500	0.58100	10.66667	0.00000	0.0000	0
21/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.29500	1.36500	5.40541	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
21/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.88300	0.86100	2.49151	0.00000	0.0000	180
21/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.22800	1.19800	2.44300	0.00000	0.0000	0
21/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.64000	0.70200	9.68750	0.00000	0.0000	180
21/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.40280	9.31080	0.97843	0.00000	0.0000	0
21/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.02500	1.99900	1.28395	0.00000	0.0000	0
21/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.12200	1.18800	5.88235	0.00000	0.0000	0
21/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.00600	1.98100	1.24626	0.00000	0.0000	0
21/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.15300	1.22000	5.81093	0.00000	0.0000	0
21/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.04400	2.01800	1.27202	0.00000	0.0000	0
21/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.09100	1.15700	6.04950	0.00000	0.0000	0
21/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.80600	0.87000	7.94045	0.00000	0.0000	0
21/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.20900	2.18100	1.26754	0.00000	0.0000	200
21/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.50000	10.40800	0.87619	0.00000	0.0000	0
21/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.74000	2.71600	0.87591	0.00000	0.0000	0
21/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44000	1.50800	4.72222	0.00000	0.0000	0
21/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.72300	2.69900	0.88138	0.00000	0.0000	0
21/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47300	1.54100	4.61643	0.00000	0.0000	0
21/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.75800	2.73400	0.87020	0.00000	0.0000	0
21/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40800	1.47600	4.82955	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.24160	8.14820	1.13328	0.00000	0.0000	426
21/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.25000	1.15875	7.30000	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00840	0.01055	25.59524	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.20155	1.11057	7.57189	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00995	0.01237	24.32161	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.29867	1.20717	7.04567	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00707	0.00897	26.87412	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.34110	8.24760	1.12096	0.00000	0.0000	12
21/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.93356	0.86679	7.15219	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.14246	0.16919	18.76316	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.89950	0.83472	7.20178	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.15840	0.18712	18.13131	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.96864	0.89992	7.09448	0.00000	0.0000	0
21/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.12754	0.15232	19.42920	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.92250	12.98310	0.46895	13.04600	12.9767	18,082
21/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.31100	1.36500	4.11899	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.26600	1.31700	4.02844	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.04400	0.03400	22.72727	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.35600	1.41300	4.20354	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.85100	0.89700	5.40541	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.12900	0.11400	11.62791	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.64600	1.70400	3.52369	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.09200	1.14000	4.39560	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
21/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.07000	0.05700	18.57143	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.22200	1.27200	4.09165	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.43200	2.49200	2.46711	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.23400	2.29400	2.68577	0.00000	0.0000	0
21/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19			Foreign Exchange Future	13.06740	13.12960	0.47599	13.12200	13.1220	7,282
21/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.73700	1.79000	3.05124	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.12000	0.11000	8.33333	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.69400	1.74600	3.06966	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.12700	0.11600	8.66142	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.78100	1.83400	2.97586	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.11400	0.10400	8.77193	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.65000	1.70200	3.15152	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.13300	0.12200	8.27068	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.36900	1.41000	2.99489	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.20200	0.18000	10.89109	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.14100	2.19700	2.61560	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.07400	0.06700	9.45946	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.44300	1.48900	3.18780	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.17600	0.15900	9.65909	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.10200	1.13900	3.35753	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.33500	0.30900	7.76119	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.82500	1.87900	2.95890	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.10800	0.09900	8.33333	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.23300	2.28900	2.50784	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.06600	0.05900	10.60606	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.52200	1.57300	3.35085	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.15500	0.14300	7.74194	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.05000	2.10500	2.68293	0.00000	0.0000	0
21/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.08300	0.07500	9.63855	0.00000	0.0000	0
21/10/2011	£ / R 2012/06/18			Foreign Exchange Future	13.20350	13.26660	0.47790	13.34000	13.2950	2,852
21/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.64100	1.68100	2.43754	0.00000	0.0000	0
21/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.28800	0.26400	8.33333	0.00000	0.0000	0
21/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.60400	1.64400	2.49377	0.00000	0.0000	0
21/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.30100	0.27700	7.97342	0.00000	0.0000	0
21/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.67800	1.71800	2.38379	0.00000	0.0000	0
21/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.27500	0.25100	8.72727	0.00000	0.0000	0
21/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10720	0.10710	0.09328	0.00000	0.0000	5,530
21/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02722	0.02712	0.36738	0.00000	0.0000	0
21/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
21/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01732	0.01722	0.57737	0.00000	0.0000	0
21/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00012	0.00012	0.00000	0.00000	0.0000	0
21/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03720	0.03710	0.26882	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
21/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10870	0.10860	0.09200	0.00000	0.0000	6
21/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01930	0.01923	0.36269	0.00000	0.0000	0
21/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00060	0.00063	5.00000	0.00000	0.0000	0
21/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01161	0.01159	0.17227	0.00000	0.0000	0
21/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00291	0.00299	2.74914	0.00000	0.0000	0
21/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02877	0.02867	0.34758	0.00000	0.0000	0
21/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00007	0.00007	0.00000	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19			Foreign Exchange Future	11.28710	11.30660	0.17276	11.36000	11.2950	29,228
21/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.49900	1.51800	1.26751	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.45000	1.46900	1.31034	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.54800	1.56700	1.22739	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.30400	1.32600	1.68712	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.74500	1.76500	1.14613	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.99300	2.01300	1.00351	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.89400	1.91300	1.00317	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.22500	0.25200	12.00000	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.68800	0.69500	1.01744	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.35300	1.37300	1.47820	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.26400	0.29200	10.60606	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.57700	0.58500	1.38648	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.79500	1.81400	1.05850	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	8,220
21/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.50900	0.54100	6.28684	0.00000	0.0000	8,220
21/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.22200	0.23400	5.40541	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	1.06800	1.09400	2.43446	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.25000	0.27800	11.20000	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.61300	0.62100	1.30506	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.98000	1.00500	2.55102	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.04300	0.04800	11.62791	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.25500	1.27900	1.91235	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.69600	1.71500	1.12028	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.40800	0.44100	8.08824	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.32100	0.33400	4.04984	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
21/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	1.15900	1.18500	2.24331	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.20700	1.23200	2.07125	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	2,740
21/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.03600	0.04100	13.88889	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	1.02300	1.04800	2.44379	0.00000	0.0000	2,740
21/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.53700	0.56900	5.95903	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.20000	0.21200	6.00000	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.80600	0.81000	0.49628	0.00000	0.0000	0
21/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.19300	0.21700	12.43523	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19			Foreign Exchange Future	11.42050	11.44210	0.18913	11.50000	11.5000	9,991
21/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.42300	1.45400	2.17850	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.10300	0.11200	8.73786	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.38100	1.41200	2.24475	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.11100	0.12000	8.10811	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.46600	1.49600	2.04638	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.09600	0.10400	8.33333	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.39000	2.41400	1.00418	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.29700	1.32900	2.46723	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.12700	0.13700	7.87402	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.68600	1.71400	1.66074	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.06600	0.07200	9.09091	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.43900	2.46300	0.98401	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.59700	1.62500	1.75329	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.07700	0.08300	7.79221	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	1.03900	1.07300	3.27238	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.21900	0.23100	5.47945	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.93900	0.97400	3.72737	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.26900	0.28200	4.83271	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.25800	1.28900	2.46423	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.13800	0.14700	6.52174	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.74600	0.78000	4.55764	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.42600	0.43800	2.81690	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.57900	0.61100	5.52677	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.65900	0.66900	1.51745	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.84800	0.88200	4.00943	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.32800	0.34000	3.65854	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.49500	0.52600	6.26263	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.82500	0.83400	1.09091	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.82100	0.85600	4.26309	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.35100	0.36400	3.70370	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.91400	1.94000	1.35841	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.04400	0.04800	9.09091	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
21/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.65700	0.69000	5.02283	0.00000	0.0000	0
21/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.53700	0.54800	2.04842	0.00000	0.0000	0
21/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.54780	11.57100	0.20090	11.64000	11.6105	14,110
21/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.38500	1.42000	2.52708	0.00000	0.0000	0
21/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.23700	0.24900	5.06329	0.00000	0.0000	0
21/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.35100	1.38600	2.59067	0.00000	0.0000	0
21/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.25300	0.26500	4.74308	0.00000	0.0000	0
21/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.42300	1.45800	2.45959	0.00000	0.0000	0
21/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.22500	0.23700	5.33333	0.00000	0.0000	0
21/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.67210	11.69770	0.21933	0.00000	0.0000	250
21/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.36900	1.42400	4.01753	0.00000	0.0000	0
21/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.42200	0.45200	7.10900	0.00000	0.0000	0
21/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.33700	1.39200	4.11369	0.00000	0.0000	0
21/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.44000	0.47000	6.81818	0.00000	0.0000	0
21/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.40200	1.45700	3.92297	0.00000	0.0000	0
21/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.40500	0.43500	7.40741	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	8.17840	8.08390	1.15548	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.47800	1.38400	6.35995	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.42800	1.33400	6.58263	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.52800	1.43400	6.15183	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	1.17800	1.08400	7.97963	0.00000	0.0000	14,286
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.77800	0.68400	12.08226	0.00000	0.0000	6,757
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.57500	0.66700	16.00000	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.00300	0.00100	66.66667	0.00000	0.0000	11,429
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.33700	0.42100	24.92582	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.01500	0.00500	66.66667	0.00000	0.0000	11,765
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	0.82300	0.91600	11.30012	0.00000	0.0000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.00100	0.00000	100.00000	0.00000	0.0000	11,111
21/10/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.35250	8.36180	0.11134	8.42000	8.3750	12,400
21/10/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.70600	1.71500	0.52755	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.65500	1.66500	0.60423	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.75500	1.76400	0.51282	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.88000	0.88800	0.90909	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.06900	1.07700	0.74836	0.00000	0.0000	0
21/10/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.36990	8.37920	0.11111	0.00000	0.0000	22,685

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
21/10/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.17700	1.18500	0.67969	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.13300	1.14200	0.79435	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.06300	0.06300	0.00000	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.22100	1.23000	0.73710	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.04800	1.05600	0.76336	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07800	0.07700	1.28205	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.44800	1.45700	0.62155	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.77200	0.78000	1.03627	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.15200	0.15100	0.65789	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.00700	1.01500	0.79444	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.08700	0.08600	1.14943	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.40200	1.41100	0.64194	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.17700	2.18700	0.45935	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.66700	0.67300	0.89955	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.19700	0.19400	1.52284	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.38940	8.39770	0.09893	8.40450	8.4045	6,159
21/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.93500	0.94100	0.64171	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.19600	0.19300	1.53061	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.90000	0.90600	0.66667	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.21100	0.20800	1.42180	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.97100	0.97700	0.61792	0.00000	0.0000	0
21/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.18200	0.17900	1.64835	0.00000	0.0000	0
21/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.29820	9.30350	0.05700	0.00000	0.0000	0
21/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.24000	2.24500	0.22321	0.00000	0.0000	0
21/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.24200	0.24200	0.00000	0.00000	0.0000	0
21/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.19600	2.20100	0.22769	0.00000	0.0000	0
21/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.24800	0.24800	0.00000	0.00000	0.0000	0
21/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.28300	2.28900	0.26281	0.00000	0.0000	0
21/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.23500	0.23600	0.42553	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.06490	8.06890	0.04960	0.00000	0.0000	25
21/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.82700	0.83100	0.48368	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.78000	0.78500	0.64103	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.87500	0.88000	0.57143	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.48200	0.48900	1.45228	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.06700	0.07000	4.47761	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.26800	1.27300	0.39432	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00300	0.00400	33.33333	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
21/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.52100	0.52700	1.15163	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.21900	1.22300	0.32814	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.68900	0.69500	0.87083	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.16900	1.17400	0.42772	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.64500	0.65100	0.93023	0.00000	0.0000	0
21/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
21/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.14820	8.15300	0.05891	0.00000	0.0000	0
21/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.71700	0.72600	1.25523	0.00000	0.0000	0
21/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.11900	0.12300	3.36134	0.00000	0.0000	0
21/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.68000	0.68900	1.32353	0.00000	0.0000	0
21/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.13200	0.13600	3.03030	0.00000	0.0000	0
21/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.75400	0.76300	1.19363	0.00000	0.0000	0
21/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.10600	0.11000	3.77358	0.00000	0.0000	0
21/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.09440	0.08530	9.63983	0.00000	0.0000	12,659
21/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.11850	0.10530	11.13924	0.00000	0.0000	18,519
21/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.14630	0.16750	14.49077	0.00000	0.0000	12,423
21/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.48470	0.45170	6.80834	0.00000	0.0000	100,000
21/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.09370	0.11750	25.40021	0.00000	0.0000	100,000
21/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.16870	0.19050	12.92235	0.00000	0.0000	12,346
21/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.19180	9.23860	0.50915	0.00000	0.0000	50
21/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.92700	0.97500	5.17799	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.88400	0.92900	5.09050	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.97400	1.02200	4.92813	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.76100	0.80500	5.78187	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.06900	0.06600	4.34783	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.06800	1.11500	4.40075	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.30700	1.35400	3.59602	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.72200	0.76600	6.09418	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.08000	0.07700	3.75000	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.49100	0.52700	7.33198	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.19900	0.18800	5.52764	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.28200	0.30800	9.21986	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.49000	0.46900	4.28571	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.37100	0.40200	8.35580	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.32900	0.31300	4.86322	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.80100	0.84600	5.61798	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
21/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.21100	1.25800	3.88109	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.45300	1.50000	3.23469	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.54800	0.58600	6.93431	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.15600	0.14700	5.76923	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.55100	1.59800	3.03030	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.61300	0.65400	6.68842	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.12100	0.11500	4.95868	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.46400	0.49900	7.54310	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.22200	0.21000	5.40541	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.68500	0.72700	6.13139	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.26700	0.29200	9.36330	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.52500	0.50300	4.19048	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.35000	0.38100	8.85714	0.00000	0.0000	0
21/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.35800	0.34200	4.46927	0.00000	0.0000	0
21/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.32720	9.37500	0.51248	0.00000	0.0000	0
21/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.93800	0.97500	3.94456	0.00000	0.0000	0
21/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.21100	0.20000	5.21327	0.00000	0.0000	0
21/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.90600	0.94200	3.97351	0.00000	0.0000	0
21/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.22900	0.21700	5.24017	0.00000	0.0000	0
21/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.97100	1.00900	3.91349	0.00000	0.0000	0
21/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.19400	0.18400	5.15464	0.00000	0.0000	0
21/10/2011	RAIN 2011/12/19			Foreign Exchange Future	16,554.59000	16,498.53000	0.33864	0.00000	0.0000	0
21/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.29120	1.27660	1.13073	0.00000	0.0000	0
21/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.19340	0.17920	7.34230	0.00000	0.0000	0
21/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00220	0.00260	18.18182	0.00000	0.0000	0
21/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.14640	0.13320	9.01639	0.00000	0.0000	0
21/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00520	0.00660	26.92308	0.00000	0.0000	0
21/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.24200	0.22750	5.99174	0.00000	0.0000	0
21/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00080	0.00090	12.50000	0.00000	0.0000	0
21/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.30780	1.29320	1.11638	0.00000	0.0000	0
21/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.13930	0.12900	7.39411	0.00000	0.0000	0
21/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.03150	0.03580	13.65079	0.00000	0.0000	0
21/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.10890	0.10060	7.62167	0.00000	0.0000	0
21/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05110	0.05740	12.32877	0.00000	0.0000	0
21/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.17520	0.16320	6.84932	0.00000	0.0000	0
21/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01740	0.02000	14.94253	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
Future Open Interest										756,040
Option Open Interest										329,204
Total										1,085,244