



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/08/2011

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
24/08/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.23480	7.25820	0.32344	7.25600	7.2107	230,607
24/08/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.83000	0.80800	2.65060	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.87900	0.85600	2.61661	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	3,000
24/08/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.78200	0.76000	2.81330	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.59300	0.57100	3.70995	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	15,000
24/08/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08300	0.08700	4.81928	0.00000	0.0000	5,000
24/08/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.24800	0.22900	7.66129	0.00000	0.0000	2,800
24/08/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.44600	0.46700	4.70852	0.00000	0.0000	1,230
24/08/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	10,000
24/08/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.35600	0.37400	5.05618	0.00000	0.0000	6,000
24/08/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	10,000
24/08/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.28700	0.26700	6.96864	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07200	0.07500	4.16667	0.00000	0.0000	10,000
24/08/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.41100	0.39000	5.10949	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.04600	0.04800	4.34783	0.00000	0.0000	200
24/08/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.54000	0.56300	4.25926	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	5,980
24/08/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.63800	0.66000	3.44828	0.00000	0.0000	6,060
24/08/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.07400	0.06300	14.86486	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.20900	0.22100	5.74163	0.00000	0.0000	6,060
24/08/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.56500	2.54200	0.89669	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.17700	0.16000	9.60452	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.11200	0.11800	5.35714	0.00000	0.0000	8,880
24/08/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.11900	0.10400	12.60504	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.15400	0.16200	5.19481	0.00000	0.0000	6,250
24/08/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	8,880
24/08/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.68700	0.71000	3.34789	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.49300	0.51400	4.25963	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
24/08/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	1,980
24/08/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.40000	0.42000	5.00000	0.00000	0.0000	1,980
24/08/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.32700	0.30700	6.11621	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.31500	0.33200	5.39683	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.04100	0.04200	2.43902	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.45600	0.43400	4.82456	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.18000	0.19000	5.55556	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.09500	0.08200	13.68421	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.27700	0.29200	5.41516	0.00000	0.0000	9,143
24/08/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.04200	0.03400	19.04762	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.83600	0.85900	2.75120	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.54600	0.52400	4.02930	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.48500	1.50800	1.54882	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.13100	0.13800	5.34351	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.14600	0.13000	10.95890	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05400	0.05600	3.70370	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.36900	0.34800	5.69106	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.43500	1.45800	1.60279	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.92700	0.90400	2.48112	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.38500	1.40800	1.66065	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.50000	0.47900	4.20000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.93500	0.95900	2.56684	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.53500	1.55800	1.49837	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.24100	0.25500	5.80913	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.05600	0.04700	16.07143	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.58900	0.61100	3.73514	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	200
24/08/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.09700	0.10100	4.12371	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.21200	0.19300	8.96226	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
24/08/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.68700	0.66500	3.20233	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.32650	7.35050	0.32758	7.34480	7.3058	61,346
24/08/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.29300	0.30300	3.41297	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
24/08/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.31700	0.30300	4.41640	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.27500	0.28400	3.27273	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.34900	0.33400	4.29799	0.00000	0.0000	1,000
24/08/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.31400	0.32400	3.18471	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.28800	0.27400	4.86111	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.64700	0.66600	2.93663	0.00000	0.0000	6,425
24/08/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.80600	0.78700	2.35732	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.13200	0.13700	3.78788	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.14000	0.13100	6.42857	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.46600	0.48100	3.21888	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.25900	0.24700	4.63320	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.33500	0.34700	3.58209	0.00000	0.0000	5,560
24/08/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.18900	1.21200	1.93440	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	5,000
24/08/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.41600	0.40000	3.84615	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.24200	0.25000	3.30579	0.00000	0.0000	10,000
24/08/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.90600	0.92700	2.31788	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.95200	0.97400	2.31092	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.09300	1.11600	2.10430	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.12500	0.13000	4.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.84900	0.83000	2.23793	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.38300	1.40700	1.73536	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.25800	0.26700	3.48837	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.38200	0.36700	3.92670	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.68700	0.70600	2.76565	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06100	0.05600	8.19672	0.00000	0.0000	5,000
24/08/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.60900	0.62600	2.79146	0.00000	0.0000	200
24/08/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.14800	0.15400	4.05405	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.72200	0.70400	2.49307	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.18800	0.19500	3.72340	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.56200	0.54500	3.02491	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.57100	0.58800	2.97723	0.00000	0.0000	560
24/08/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.09500	0.08800	7.36842	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.04600	1.06800	2.10325	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.99900	1.02100	2.20220	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.33500	1.35800	1.72285	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00900	0.00800	11.11111	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
24/08/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.16600	0.17300	4.21687	0.00000	0.0000	1,000
24/08/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.64000	0.62300	2.65625	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.21300	0.22000	3.28638	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.48700	0.47000	3.49076	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.77000	0.79000	2.59740	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	5,000
24/08/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.48200	1.50500	1.55196	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.15700	0.16300	3.82166	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.68100	0.66300	2.64317	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.23200	0.22100	4.74138	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.35800	0.37100	3.63128	0.00000	0.0000	14,600
24/08/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	0.81500	0.83500	2.45399	0.00000	0.0000	0
24/08/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	560
24/08/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.41230	7.43710	0.33458	0.00000	0.0000	17,775
24/08/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.58500	0.60200	2.90598	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.20900	0.20100	3.82775	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.55700	0.57200	2.69300	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.23100	0.22100	4.32900	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.61700	0.63400	2.75527	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.19100	0.18300	4.18848	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.60800	0.62500	2.79605	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.19600	0.18800	4.08163	0.00000	0.0000	1,000
24/08/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.52400	0.53700	2.48092	0.00000	0.0000	30,100
24/08/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.26200	0.25000	4.58015	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.47600	0.48900	2.73109	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.31400	0.30200	3.82166	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.74300	0.76000	2.28802	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.13100	0.12300	6.10687	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.50000	0.51200	2.40000	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.28800	0.27500	4.51389	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.77900	0.79700	2.31065	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.11700	0.11000	5.98291	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.35800	0.36900	3.07263	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.49600	0.48200	2.82258	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.25000	0.25800	3.20000	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.78800	0.77100	2.15736	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.41300	0.42400	2.66344	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.40100	0.38700	3.49127	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.18700	0.19400	3.74332	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.07500	1.05700	1.67442	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.81700	0.83500	2.20318	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.10500	0.09800	6.66667	0.00000	0.0000	10,000
24/08/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.18000	0.18600	3.33333	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.11800	1.09900	1.69946	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
24/08/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.70800	0.72500	2.40113	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.14600	0.13800	5.47945	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.24000	0.24700	2.91667	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.82800	0.81000	2.17391	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.55000	0.56300	2.36364	0.00000	0.0000	10,000
24/08/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.23800	0.22600	5.04202	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.85500	0.87600	2.45614	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.09300	0.08900	4.30108	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.39400	0.40500	2.79188	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.43200	0.41800	3.24074	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.20300	0.21000	3.44828	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.99100	0.97300	1.81635	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.27300	0.28100	2.93040	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.71100	0.69400	2.39100	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.57700	0.59300	2.77296	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.21500	0.20600	4.18605	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.89700	0.91800	2.34114	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.08500	0.08100	4.70588	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.28500	0.29400	3.15789	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.67300	0.65700	2.37741	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.23000	0.23700	3.04348	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.86800	0.85000	2.07373	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.26100	0.26900	3.06513	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.74900	0.73200	2.26969	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.21200	0.21900	3.30189	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.95000	0.93200	1.89474	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.43300	0.44500	2.77136	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.37100	0.35800	3.50404	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.45400	0.46600	2.64317	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.34200	0.32900	3.80117	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.67300	0.69000	2.52600	0.00000	0.0000	0
24/08/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.16100	0.15300	4.96894	0.00000	0.0000	0
24/08/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.49870	7.52410	0.33873	0.00000	0.0000	2,009
24/08/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.59600	0.61000	2.34899	0.00000	0.0000	0
24/08/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.34700	0.33600	3.17003	0.00000	0.0000	0
24/08/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.57300	0.58700	2.44328	0.00000	0.0000	0
24/08/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.37400	0.36300	2.94118	0.00000	0.0000	0
24/08/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.62000	0.63400	2.25806	0.00000	0.0000	0
24/08/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.32100	0.31000	3.42679	0.00000	0.0000	0
24/08/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.59010	7.61640	0.34650	0.00000	0.0000	416
24/08/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.74300	0.75900	2.15343	0.00000	0.0000	0
24/08/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.35300	0.34300	2.83286	0.00000	0.0000	0
24/08/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.71900	0.73500	2.22531	0.00000	0.0000	0
24/08/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.37900	0.36900	2.63852	0.00000	0.0000	0
24/08/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.77000	0.78700	2.20779	0.00000	0.0000	16,000

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
24/08/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.33000	0.32100	2.72727	0.00000	0.0000	0
24/08/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.40600	0.39500	2.70936	0.00000	0.0000	0
24/08/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.69600	0.71100	2.15517	0.00000	0.0000	42,000
24/08/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.68970	7.71580	0.33942	0.00000	0.0000	0
24/08/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.65300	0.66700	2.14395	0.00000	0.0000	0
24/08/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.66300	0.65100	1.80995	0.00000	0.0000	0
24/08/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.63500	0.64900	2.20472	0.00000	0.0000	0
24/08/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.69500	0.68300	1.72662	0.00000	0.0000	0
24/08/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.67100	0.68500	2.08644	0.00000	0.0000	0
24/08/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.63100	0.61900	1.90174	0.00000	0.0000	0
24/08/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.86400	0.84900	1.73611	0.00000	0.0000	0
24/08/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.55400	0.56500	1.98556	0.00000	0.0000	300
24/08/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.66780	8.69230	0.28266	0.00000	0.0000	0
24/08/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.33000	1.34500	1.12782	0.00000	0.0000	0
24/08/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.16200	1.15300	0.77453	0.00000	0.0000	0
24/08/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.31200	1.32700	1.14329	0.00000	0.0000	0
24/08/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.19400	1.18500	0.75377	0.00000	0.0000	0
24/08/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.34900	1.36500	1.18606	0.00000	0.0000	0
24/08/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.13100	1.12300	0.70734	0.00000	0.0000	0
24/08/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.85700	0.84900	0.93349	0.00000	0.0000	0
24/08/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.52500	1.54100	1.04918	0.00000	0.0000	200
24/08/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.53350	9.55800	0.25699	0.00000	0.0000	0
24/08/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.79100	1.80700	0.89336	0.00000	0.0000	0
24/08/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45800	1.44900	0.61728	0.00000	0.0000	0
24/08/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.77200	1.78900	0.95937	0.00000	0.0000	0
24/08/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48900	1.48100	0.53727	0.00000	0.0000	0
24/08/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.81000	1.82600	0.88398	0.00000	0.0000	0
24/08/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.42700	1.41800	0.63069	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.23480	7.25820	0.32344	0.00000	0.0000	449
24/08/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.20902	0.22081	5.64061	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.07422	0.06261	15.64268	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.17981	0.18990	5.61148	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.09501	0.08170	14.00905	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.24131	0.25483	5.60275	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.05651	0.04663	17.48363	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.11888	0.10397	12.54206	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.15368	0.16217	5.52447	0.00000	0.0000	50
24/08/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.32650	7.35050	0.32758	0.00000	0.0000	102
24/08/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.46623	0.48115	3.20014	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.13973	0.13065	6.49825	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.43691	0.45110	3.24781	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.16041	0.15060	6.11558	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.49979	0.51544	3.13132	0.00000	0.0000	0
24/08/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.12329	0.11494	6.77265	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19			Foreign Exchange Future	11.93560	11.89390	0.34937	11.95000	11.8815	29,932

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
24/08/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.47500	0.44200	6.94737	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.03900	0.04800	23.07692	0.00000	0.0000	200
24/08/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.43500	0.40300	7.35632	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.04900	0.05900	20.40816	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.51700	0.48200	6.76983	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.03100	0.03800	22.58065	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.36000	0.33100	8.05556	0.00000	0.0000	5,490
24/08/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.07400	0.08700	17.56757	0.00000	0.0000	100
24/08/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.12800	0.11500	10.15625	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.29200	0.32100	9.93151	0.00000	0.0000	200
24/08/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.94300	0.90200	4.34783	0.00000	0.0000	3,455
24/08/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	1.43700	1.39600	2.85317	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	5,490
24/08/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.99200	0.95100	4.13306	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	1,200
24/08/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.74800	0.70800	5.34759	0.00000	0.0000	1,200
24/08/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	1.09100	1.05000	3.75802	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	630
24/08/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.84500	0.80400	4.85207	0.00000	0.0000	630
24/08/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.79700	0.75600	5.14429	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.20700	0.18600	10.14493	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.17100	0.19200	12.28070	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.29300	0.26700	8.87372	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.10700	0.12300	14.95327	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.26200	0.23800	9.16031	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.12600	0.14400	14.28571	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.70000	0.66000	5.71429	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	1.19000	1.14800	3.52941	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.32500	0.29800	8.30769	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.08900	0.10400	16.85393	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.23300	0.21100	9.44206	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.14700	0.16700	13.60544	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	1.28900	1.24700	3.25834	0.00000	0.0000	0
24/08/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19			Foreign Exchange Future	12.07470	12.03260	0.34866	12.00000	12.0000	11,905
24/08/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.66300	0.65100	1.80995	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.23800	0.26800	12.60504	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.63300	0.62200	1.73776	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.25800	0.28900	12.01550	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
24/08/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.69400	0.68100	1.87320	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.21900	0.24800	13.24201	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.38900	0.38800	0.25707	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.51400	0.55500	7.97665	0.00000	0.0000	150
24/08/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.90400	0.88200	2.43363	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.12900	0.14900	15.50388	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.52200	0.51500	1.34100	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.34700	0.38200	10.08646	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.60400	0.59400	1.65563	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.27900	0.31100	11.46953	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.60700	1.57000	2.30243	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.03200	0.03700	15.62500	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.41600	1.38200	2.40113	0.00000	0.0000	0
24/08/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.04100	0.04900	19.51220	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19			Foreign Exchange Future	12.20410	12.16210	0.34415	12.22250	12.2225	2,902
24/08/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.00500	0.98900	1.59204	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.25100	0.27700	10.35857	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.97100	0.95600	1.54480	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.26700	0.29400	10.11236	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.03900	1.02300	1.53994	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.23500	0.26100	11.06383	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.93700	0.92400	1.38741	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.28300	0.31200	10.24735	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.73800	0.73300	0.67751	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.43400	0.47100	8.52535	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.33900	1.31600	1.71770	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.13500	0.15400	14.07407	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.79100	0.78400	0.88496	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.38700	0.42200	9.04393	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.55900	0.55900	0.00000	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.65500	0.69700	6.41221	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.07400	1.05700	1.58287	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.22000	0.24500	11.36364	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.42400	1.39700	1.89607	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.12000	0.13500	12.50000	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.84600	0.83800	0.94563	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.34200	0.37600	9.94152	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.26000	1.23900	1.66667	0.00000	0.0000	0
24/08/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.15600	0.17700	13.46154	0.00000	0.0000	0
24/08/2011	£ / R 2012/06/18			Foreign Exchange Future	12.33420	12.29030	0.35592	0.00000	0.0000	0
24/08/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.94500	0.94400	0.10582	0.00000	0.0000	0
24/08/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.46100	0.50400	9.32755	0.00000	0.0000	0
24/08/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.91900	0.91900	0.00000	0.00000	0.0000	0
24/08/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.48500	0.52900	9.07216	0.00000	0.0000	0
24/08/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.97200	0.97000	0.20576	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
24/08/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.43800	0.48000	9.58904	0.00000	0.0000	0
24/08/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.09460	0.09460	0.00000	0.00000	0.0000	12,698
24/08/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.01461	0.01460	0.06845	0.00000	0.0000	0
24/08/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
24/08/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00485	0.00483	0.41237	0.00000	0.0000	0
24/08/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00025	0.00023	8.00000	0.00000	0.0000	0
24/08/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.02460	0.02460	0.00000	0.00000	0.0000	0
24/08/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/08/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.40540	11.40540	0.00000	0.00000	0.0000	0
24/08/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.09590	0.09590	0.00000	0.00000	0.0000	200
24/08/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01605	0.01604	0.06231	0.00000	0.0000	0
24/08/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00015	0.00014	6.66667	0.00000	0.0000	0
24/08/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00765	0.00763	0.26144	0.00000	0.0000	0
24/08/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00175	0.00173	1.14286	0.00000	0.0000	0
24/08/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.02593	0.02593	0.00000	0.00000	0.0000	0
24/08/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19			Foreign Exchange Future	10.41200	10.45350	0.39858	10.46200	10.4620	64,019
24/08/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.76600	0.80700	5.35248	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.71700	0.75800	5.71827	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.81600	0.85700	5.02451	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	2,065
24/08/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.61900	0.65900	6.46204	0.00000	0.0000	5,655
24/08/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.15900	0.13500	15.09434	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.17100	0.18800	9.94152	0.00000	0.0000	3,590
24/08/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	1.11300	1.15400	3.68374	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	6,195
24/08/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.25000	0.27400	9.60000	0.00000	0.0000	6,195
24/08/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.08800	0.07100	19.31818	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.43300	0.46800	8.08314	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.08900	0.09600	7.86517	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.32700	0.29300	10.39755	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	1.01400	1.05500	4.04339	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.11600	0.12600	8.62069	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.25400	0.22300	12.20472	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.10100	0.11000	8.91089	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.28900	0.25700	11.07266	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.13200	0.14400	9.09091	0.00000	0.0000	0
24/08/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.22000	0.19100	13.18182	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19			Foreign Exchange Future	10.53390	10.57450	0.38542	0.00000	0.0000	5,190

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
24/08/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.81600	0.85200	4.41176	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.77700	0.81200	4.50450	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.85600	0.89300	4.32243	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.66600	0.69800	4.80480	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.13200	0.12400	6.06061	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.02500	1.06500	3.90244	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.25900	1.30100	3.33598	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.16400	1.20600	3.60825	0.00000	0.0000	0
24/08/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19			Foreign Exchange Future	10.64850	10.68930	0.38315	10.68500	10.6850	8,333
24/08/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.78700	0.81600	3.68488	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.23900	0.22700	5.02092	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.75700	0.78300	3.43461	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.25900	0.24400	5.79151	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.82000	0.84900	3.53659	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.22200	0.21000	5.40541	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.64200	1.68100	2.37515	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.70100	0.72400	3.28103	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.30300	0.28500	5.94059	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.99500	1.03000	3.51759	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.14700	0.14100	4.08163	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.68800	1.72800	2.36967	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.92300	0.95600	3.57530	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.17500	0.16700	4.57143	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.53200	0.54900	3.19549	0.00000	0.0000	0
24/08/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.48400	0.46000	4.95868	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.27170	7.29520	0.32317	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.59700	0.61600	3.18258	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.55300	0.57200	3.43580	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.64100	0.66100	3.12012	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.08900	0.07700	13.48315	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.36100	0.37200	3.04709	0.00000	0.0000	14,286
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.29600	0.27800	6.08108	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.16800	0.17300	2.97619	0.00000	0.0000	6,757
24/08/2011	ANY DAY EXPIRY CAAI \$ 201			Can-Do Future	7.20920	7.23370	0.33984	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
24/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.10	C	Can-Do Future	0.12300	0.14100	14.63415	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.10	P	Can-Do Future	0.01400	0.00700	50.00000	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.15	C	Can-Do Future	0.08400	0.09900	17.85714	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.15	P	Can-Do Future	0.02500	0.01500	40.00000	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.05	C	Can-Do Future	0.16700	0.18700	11.97605	0.00000	0.0000	0
24/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.05	P	Can-Do Future	0.00800	0.00300	62.50000	0.00000	0.0000	25,000
24/08/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.56920	7.59470	0.33689	7.55800	7.5580	25,785
24/08/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.92000	0.94600	2.82609	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.87100	0.89600	2.87026	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.97000	0.99500	2.57732	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.15800	0.16900	6.96203	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.08900	0.07400	16.85393	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.19000	0.20200	6.31579	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.07100	0.05700	19.71831	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.57600	0.59900	3.99306	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.38800	0.40800	5.15464	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.13000	0.13800	6.15385	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.11100	0.09300	16.21622	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.43300	0.45500	5.08083	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.40200	0.37600	6.46766	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.82100	0.84600	3.04507	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.44800	0.42100	6.02679	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.77200	0.79600	3.10881	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.48000	0.50300	4.79167	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.58900	0.56300	4.41426	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.22500	0.23900	6.22222	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.05600	0.04400	21.42857	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.49400	0.46800	5.26316	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.58090	7.60670	0.34033	0.00000	0.0000	780
24/08/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.95300	0.97600	2.41343	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.90700	0.92500	1.98456	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
24/08/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02600	0.01800	30.76923	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.00400	1.02300	1.89243	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.29900	0.29600	1.00334	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.21800	0.18900	13.30275	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.41800	0.42000	0.47847	0.00000	0.0000	0
24/08/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.13700	0.11300	17.51825	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.60450	7.63000	0.33533	0.00000	0.0000	680
24/08/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.52300	0.53500	2.29446	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.16900	0.15500	8.28402	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.49200	0.50300	2.23577	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.18800	0.17300	7.97872	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.55500	0.57000	2.70270	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.15100	0.14000	7.28477	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.43300	0.44300	2.30947	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.22900	0.21300	6.98690	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.74300	0.76100	2.42261	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.08900	0.08100	8.98876	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.27300	0.27700	1.46520	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.41900	0.39700	5.25060	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.40600	0.41500	2.21675	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.25200	0.23500	6.74603	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.70400	0.72100	2.41477	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.10000	0.09100	9.00000	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.42100	1.44500	1.68895	0.00000	0.0000	0
24/08/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
24/08/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.59700	8.62320	0.30476	0.00000	0.0000	0
24/08/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.65400	1.67700	1.39057	0.00000	0.0000	0
24/08/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.35700	0.35400	0.84034	0.00000	0.0000	0
24/08/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.61700	1.64000	1.42239	0.00000	0.0000	0
24/08/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37000	0.36700	0.81081	0.00000	0.0000	0
24/08/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.69100	1.71400	1.36014	0.00000	0.0000	0
24/08/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.34400	0.34100	0.87209	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.30070	7.34210	0.56707	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.11600	0.13900	19.82759	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.06500	0.04700	27.69231	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.08900	0.10800	21.34831	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.08800	0.06600	25.00000	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.14800	0.17400	17.56757	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.04700	0.03200	31.91489	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.50500	0.46600	7.72277	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.45700	0.41900	8.31510	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00400	0.00600	50.00000	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
24/08/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.55300	0.51400	7.05244	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.27400	0.23800	13.13869	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.70100	0.74300	5.99144	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.40500	0.44400	9.62963	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.65100	0.61100	6.14439	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.37900	7.42020	0.55834	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.27900	0.30300	8.60215	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.15000	0.13300	11.33333	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.25100	0.27400	9.16335	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.17200	0.15400	10.46512	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.30800	0.33400	8.44156	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.12900	0.11400	11.62791	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.12400	0.13600	9.67742	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.39500	0.36600	7.34177	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.61300	0.64900	5.87276	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.13600	0.14900	9.55882	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.35700	0.32900	7.84314	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.57000	0.60500	6.14035	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.20200	0.22300	10.39604	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.22300	0.20300	8.96861	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.52800	0.56200	6.43939	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.04900	0.04200	14.28571	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.18300	0.20000	9.28962	0.00000	0.0000	0
24/08/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.25400	0.23000	9.44882	0.00000	0.0000	0
24/08/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.00410	0.00290	29.26829	0.00000	0.0000	22,388
24/08/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.29180	0.30880	5.82591	0.00000	0.0000	21,898
24/08/2011	CHF / R 2011/09/19			Foreign Exchange Future	9.17680	9.15120	0.27896	0.00000	0.0000	900
24/08/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	1.52800	1.50200	1.70157	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	1.47800	1.45200	1.75913	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	1.57800	1.55200	1.64766	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.78900	0.76300	3.29531	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.27600	0.25700	6.88406	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.14900	0.15600	4.69799	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.30400	0.28400	6.57895	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.12700	0.13300	4.72441	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
24/08/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	1.37800	1.35300	1.81422	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.33400	0.31400	5.98802	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.10700	0.11300	5.60748	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.43700	0.41400	5.26316	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.06000	0.06300	5.00000	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.40100	0.37900	5.48628	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.24900	0.23200	6.82731	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.17200	0.18100	5.23256	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.18400	0.17000	7.60870	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.25700	0.26900	4.66926	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	1.32900	1.30300	1.95636	0.00000	0.0000	0
24/08/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.34060	9.31210	0.30512	0.00000	0.0000	100
24/08/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	1.10600	1.07900	2.44123	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.06500	0.06700	3.07692	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	1.06200	1.03600	2.44821	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.07100	0.07400	4.22535	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	1.15000	1.12300	2.34783	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.05900	0.06100	3.38983	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.94000	0.91700	2.44681	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.09900	0.10500	6.06061	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.23900	1.21200	2.17918	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.47000	1.44200	1.90476	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.90200	0.87900	2.54989	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.11100	0.11700	5.40541	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.66300	0.64200	3.16742	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.22200	0.23000	3.60360	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.42500	0.40900	3.76471	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.48400	0.49700	2.68595	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.53200	0.51300	3.57143	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.34100	0.35100	2.93255	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.97900	0.95500	2.45148	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.08800	0.09300	5.68182	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.37600	1.34900	1.96221	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.61200	1.58400	1.73697	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.72600	0.70400	3.03030	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.18500	0.19200	3.78378	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.70700	1.68000	1.58172	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.01600	0.01800	12.50000	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
24/08/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.79400	0.77100	2.89673	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.15300	0.15900	3.92157	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.63500	0.61400	3.30709	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.24400	0.25200	3.27869	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.86500	0.84200	2.65896	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.12400	0.13000	4.83871	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.40700	0.39200	3.68550	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.51600	0.53000	2.71318	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.50900	0.49000	3.73281	0.00000	0.0000	0
24/08/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.36800	0.37800	2.71739	0.00000	0.0000	0
24/08/2011	RAIN 2011/09/19			Foreign Exchange Future	14,895.90000	14,939.55000	0.29303	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.13090	1.13620	0.46865	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03940	0.04280	8.62944	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.00850	0.00660	22.35294	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01470	0.01610	9.52381	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.03380	0.02990	11.53846	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.08190	0.08700	6.22711	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.00100	0.00080	20.00000	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.14630	1.15310	0.59321	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.07040	0.07480	6.25000	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.02410	0.02170	9.95851	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.04520	0.04850	7.30088	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.04890	0.04540	7.15746	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.10630	0.11170	5.07996	0.00000	0.0000	0
24/08/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.01000	0.00860	14.00000	0.00000	0.0000	0

Future Open Interest										520,414
Option Open Interest										371,686
Total										892,100