



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 26/08/2011

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
26/08/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.25640	7.19780	0.80756	7.24000	7.2006	232,972
26/08/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.81000	0.86400	6.66667	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.85800	0.91300	6.41026	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	3,000
26/08/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.76200	0.81600	7.08661	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.57300	0.62500	9.07504	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	15,000
26/08/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08800	0.07100	19.31818	0.00000	0.0000	5,000
26/08/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.23200	0.27300	17.67241	0.00000	0.0000	2,800
26/08/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.46500	0.40800	12.25806	0.00000	0.0000	1,230
26/08/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	10,000
26/08/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.37200	0.32000	13.97849	0.00000	0.0000	6,000
26/08/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	10,000
26/08/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.27000	0.31300	15.92593	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07600	0.06100	19.73684	0.00000	0.0000	10,000
26/08/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.39300	0.44100	12.21374	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	200
26/08/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.56100	0.50300	10.33868	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	5,980
26/08/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.65800	0.60100	8.66261	0.00000	0.0000	6,060
26/08/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.06400	0.08300	29.68750	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.22000	0.18100	17.72727	0.00000	0.0000	6,060
26/08/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.54400	2.60200	2.27987	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.16300	0.19800	21.47239	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.11900	0.09600	19.32773	0.00000	0.0000	8,880
26/08/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.10600	0.13300	25.47170	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.16200	0.13100	19.13580	0.00000	0.0000	6,250
26/08/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	8,880
26/08/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.70800	0.65000	8.19209	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.51200	0.45500	11.13281	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	1,980
26/08/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.41800	0.36200	13.39713	0.00000	0.0000	1,980
26/08/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.30900	0.35400	14.56311	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06500	0.05200	20.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.33000	0.28100	14.84848	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.02400	0.03300	37.50000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.04300	0.03400	20.93023	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.43700	0.48600	11.21281	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.19000	0.15400	18.94737	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.08400	0.10600	26.19048	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.29000	0.24400	15.86207	0.00000	0.0000	9,143
26/08/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.03400	0.04600	35.29412	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.85700	0.79900	6.76779	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.52700	0.57900	9.86717	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.50600	1.44800	3.85126	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.13800	0.11200	18.84058	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.13200	0.16400	24.24242	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05700	0.04500	21.05263	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.35100	0.39700	13.10541	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.45600	1.39800	3.98352	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.90600	0.96200	6.18102	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.40600	1.34800	4.12518	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.48100	0.53200	10.60291	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.95700	0.89800	6.16510	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.55600	1.49800	3.72751	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.25400	0.21100	16.92913	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.04800	0.06300	31.25000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.60900	0.55200	9.35961	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	200
26/08/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.10200	0.08200	19.60784	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.19600	0.23400	19.38776	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
26/08/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.66700	0.72100	8.09595	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.34960	7.29050	0.80413	7.34360	7.2888	61,918
26/08/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.30400	0.27500	9.53947	0.00000	0.0000	0

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26/08/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.30400	0.33500	10.19737	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.28500	0.25800	9.47368	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.33500	0.36800	9.85075	0.00000	0.0000	1,000
26/08/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.32500	0.29300	9.84615	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.27500	0.30300	10.18182	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.06400	0.07400	15.62500	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.66400	0.61400	7.53012	0.00000	0.0000	6,425
26/08/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.78800	0.83500	5.96447	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.13800	0.12500	9.42029	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.13000	0.14900	14.61538	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.48000	0.43900	8.54167	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.24700	0.27400	10.93117	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.34700	0.31400	9.51009	0.00000	0.0000	5,560
26/08/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.21100	1.15300	4.78943	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	5,000
26/08/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.40100	0.43600	8.72818	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.25100	0.22600	9.96016	0.00000	0.0000	10,000
26/08/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.92600	0.86900	6.15551	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.97300	0.91500	5.96095	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.11500	1.05700	5.20179	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.13100	0.11800	9.92366	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.83100	0.87800	5.65584	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.40600	1.34700	4.19630	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.26700	0.24100	9.73783	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.36700	0.40100	9.26431	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.70500	0.65300	7.37589	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05500	0.06300	14.54545	0.00000	0.0000	5,000
26/08/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.62500	0.57600	7.84000	0.00000	0.0000	200
26/08/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.07500	0.08600	14.66667	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.15500	0.14000	9.67742	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.70500	0.75000	6.38298	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.19600	0.17600	10.20408	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.54600	0.58600	7.32601	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.58700	0.53900	8.17717	0.00000	0.0000	560
26/08/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.08700	0.09900	13.79310	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.06700	1.00900	5.43580	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.02000	0.96200	5.68627	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.35700	1.29800	4.34783	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.17400	0.15700	9.77011	0.00000	0.0000	1,000
26/08/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.62400	0.66700	6.89103	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.22100	0.20000	9.50226	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.47100	0.51000	8.28025	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.78900	0.73500	6.84411	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	5,000
26/08/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.50400	1.44500	3.92287	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.16400	0.14800	9.75610	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.66400	0.70800	6.62651	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.22000	0.24600	11.81818	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.37000	0.33600	9.18919	0.00000	0.0000	14,600
26/08/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	0.83400	0.77800	6.71463	0.00000	0.0000	0
26/08/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	560
26/08/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.43760	7.37740	0.80940	7.42000	7.4180	17,880
26/08/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.60400	0.56000	7.28477	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.20200	0.21900	8.41584	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.57400	0.53300	7.14286	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.22200	0.24200	9.00901	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.63500	0.59000	7.08661	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.18300	0.19900	8.74317	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.62700	0.58100	7.33652	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.18900	0.20400	7.93651	0.00000	0.0000	1,000
26/08/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.53900	0.50100	7.05009	0.00000	0.0000	30,100
26/08/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.25100	0.27400	9.16335	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.49100	0.45500	7.33198	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.30300	0.32800	8.25083	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.76200	0.71300	6.43045	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.12400	0.13600	9.67742	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.51400	0.47700	7.19844	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.27600	0.30000	8.69565	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.79900	0.74800	6.38298	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.11100	0.12100	9.00901	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.37100	0.34200	7.81671	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.48300	0.51500	6.62526	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.26000	0.24000	7.69231	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.77200	0.81300	5.31088	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.42600	0.39400	7.51174	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.38800	0.41700	7.47423	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.19600	0.18000	8.16327	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.05800	1.10300	4.25331	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.83600	0.78500	6.10048	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.09800	0.10800	10.20408	0.00000	0.0000	10,000
26/08/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.18800	0.17300	7.97872	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.10000	1.14600	4.18182	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.72700	0.67800	6.74003	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.13900	0.15100	8.63309	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.24900	0.23000	7.63052	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.81100	0.85300	5.17879	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.56500	0.52500	7.07965	0.00000	0.0000	10,000
26/08/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.22700	0.24800	9.25110	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.87700	0.82200	6.27138	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.08900	0.09500	6.74157	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.40700	0.37600	7.61671	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.41900	0.44900	7.15990	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.21200	0.19500	8.01887	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.97400	1.01800	4.51745	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.28300	0.26100	7.77385	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.69500	0.73400	5.61151	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.59500	0.55100	7.39496	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.20700	0.22400	8.21256	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.91900	0.86400	5.98477	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.29600	0.27300	7.77027	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.65800	0.69600	5.77508	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.23900	0.22100	7.53138	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.85100	0.89400	5.05288	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.27100	0.25000	7.74908	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.73300	0.77300	5.45703	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.22100	0.20300	8.14480	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.93300	0.97600	4.60879	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.44700	0.41300	7.60626	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.35900	0.38600	7.52089	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.46800	0.43300	7.47863	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.33000	0.35600	7.87879	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.69200	0.64500	6.79191	0.00000	0.0000	0
26/08/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.15400	0.16800	9.09091	0.00000	0.0000	0
26/08/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.52630	7.46500	0.81448	0.00000	0.0000	2,009
26/08/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.61400	0.57300	6.67752	0.00000	0.0000	0
26/08/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.33800	0.35800	5.91716	0.00000	0.0000	0
26/08/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.59100	0.55100	6.76819	0.00000	0.0000	0
26/08/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.36500	0.38600	5.75342	0.00000	0.0000	0
26/08/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.63800	0.59600	6.58307	0.00000	0.0000	0
26/08/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.31200	0.33100	6.08974	0.00000	0.0000	0
26/08/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.61950	7.55680	0.82289	0.00000	0.0000	416
26/08/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.76200	0.72000	5.51181	0.00000	0.0000	0
26/08/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.34300	0.36300	5.83090	0.00000	0.0000	0
26/08/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.73800	0.69600	5.69106	0.00000	0.0000	0
26/08/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.36900	0.38900	5.42005	0.00000	0.0000	0
26/08/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.79000	0.74400	5.82278	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
26/08/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.32100	0.33700	4.98442	0.00000	0.0000	0
26/08/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.39500	0.41700	5.56962	0.00000	0.0000	0
26/08/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.71400	0.67400	5.60224	0.00000	0.0000	42,000
26/08/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.71860	7.65630	0.80714	0.00000	0.0000	0
26/08/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.66900	0.63500	5.08221	0.00000	0.0000	0
26/08/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.65000	0.67900	4.46154	0.00000	0.0000	0
26/08/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.65100	0.61700	5.22273	0.00000	0.0000	0
26/08/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.68200	0.71100	4.25220	0.00000	0.0000	0
26/08/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.68700	0.65300	4.94905	0.00000	0.0000	0
26/08/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.61800	0.64700	4.69256	0.00000	0.0000	0
26/08/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.84800	0.88200	4.00943	0.00000	0.0000	0
26/08/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.56700	0.53800	5.11464	0.00000	0.0000	300
26/08/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.69380	8.63700	0.65334	0.00000	0.0000	0
26/08/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.34800	1.31600	2.37389	0.00000	0.0000	0
26/08/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.15400	1.17900	2.16638	0.00000	0.0000	0
26/08/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.33000	1.29800	2.40602	0.00000	0.0000	0
26/08/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.18600	1.21100	2.10793	0.00000	0.0000	0
26/08/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.36800	1.33500	2.41228	0.00000	0.0000	0
26/08/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.12400	1.14800	2.13523	0.00000	0.0000	0
26/08/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.85100	0.87500	2.82021	0.00000	0.0000	0
26/08/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.54500	1.51200	2.13592	0.00000	0.0000	200
26/08/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.55950	9.50270	0.59417	0.00000	0.0000	0
26/08/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.81200	1.78000	1.76600	0.00000	0.0000	0
26/08/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45300	1.47700	1.65175	0.00000	0.0000	0
26/08/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.79400	1.76200	1.78372	0.00000	0.0000	0
26/08/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48500	1.50900	1.61616	0.00000	0.0000	0
26/08/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.83100	1.79800	1.80229	0.00000	0.0000	0
26/08/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.42200	1.44500	1.61744	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.25640	7.19780	0.80756	7.21900	7.2190	449
26/08/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.21999	0.18106	17.69626	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.06359	0.08326	30.93254	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.18956	0.15431	18.59570	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.08316	0.10651	28.07840	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.25360	0.21110	16.75868	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.04720	0.06330	34.11017	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.10591	0.13294	25.52167	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.16231	0.13074	19.45043	0.00000	0.0000	50
26/08/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.34960	7.29050	0.80413	7.31100	7.3110	100
26/08/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.48048	0.43902	8.62887	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.13088	0.14852	13.47800	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.45057	0.41085	8.81550	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.15097	0.17035	12.83699	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.51466	0.46887	8.89714	0.00000	0.0000	0
26/08/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.11506	0.12837	11.56788	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19			Foreign Exchange Future	11.80940	11.68460	1.05679	0.00000	0.0000	22,328

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.37000	0.27800	24.86486	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.06100	0.09300	52.45902	0.00000	0.0000	200
26/08/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.33300	0.24600	26.12613	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.07400	0.11100	50.00000	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.40800	0.31100	23.77451	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.04900	0.07600	55.10204	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.26600	0.19000	28.57143	0.00000	0.0000	5,490
26/08/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.10700	0.15500	44.85981	0.00000	0.0000	100
26/08/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.08500	0.05700	32.94118	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.37600	0.47200	25.53191	0.00000	0.0000	200
26/08/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.81700	0.69500	14.93268	0.00000	0.0000	3,455
26/08/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	1.31100	1.18700	9.45843	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	5,490
26/08/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.86600	0.74400	14.08776	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	1,200
26/08/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.01400	0.02400	71.42857	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.62300	0.50900	18.29856	0.00000	0.0000	1,200
26/08/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.96500	0.84100	12.84974	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	630
26/08/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.72000	0.59900	16.80556	0.00000	0.0000	630
26/08/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.67100	0.55300	17.58569	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.01200	0.01800	50.00000	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.14300	0.09800	31.46853	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.23400	0.31300	33.76068	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.20800	0.14500	30.28846	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.14900	0.21000	40.93960	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.18300	0.12800	30.05464	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.17400	0.24300	39.65517	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.57700	0.46600	19.23744	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.01800	0.03100	72.22222	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	1.06300	0.94000	11.57103	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.23600	0.16500	30.08475	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.12700	0.18000	41.73228	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.16100	0.11200	30.43478	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.20200	0.27700	37.12871	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	1.16300	1.03900	10.66208	0.00000	0.0000	0
26/08/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19			Foreign Exchange Future	11.94910	11.82330	1.05280	11.95700	11.8003	12,155
26/08/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.57500	0.50200	12.69565	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.27600	0.32900	19.20290	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.54800	0.47700	12.95620	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.29900	0.35400	18.39465	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.60300	0.52800	12.43781	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.25400	0.30500	20.07874	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.33500	0.29000	13.43284	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.58600	0.66700	13.82253	0.00000	0.0000	150
26/08/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.79600	0.70500	11.43216	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.14700	0.18200	23.80952	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.44900	0.39000	13.14031	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.40000	0.46700	16.75000	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.52200	0.45300	13.21839	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.32300	0.38000	17.64706	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.48100	1.35700	8.37272	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.29100	1.17300	9.14020	0.00000	0.0000	0
26/08/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.04200	0.05000	19.04762	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19			Foreign Exchange Future	12.07960	11.95160	1.05964	12.01000	11.9930	2,802
26/08/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.92200	0.83800	9.11063	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.29200	0.33600	15.06849	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.89000	0.81000	8.98876	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.31000	0.35800	15.48387	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.95500	0.86700	9.21466	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.27500	0.31500	14.54545	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.86100	0.78300	9.05923	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.33100	0.38100	15.10574	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.68000	0.61400	9.70588	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.50000	0.56200	12.40000	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.24000	1.13800	8.22581	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.16000	0.18600	16.25000	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.72800	0.65900	9.47802	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.44800	0.50700	13.16964	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.51800	0.46700	9.84556	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.73800	0.81500	10.43360	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.98800	0.89700	9.21053	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.25800	0.29500	14.34109	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.31700	1.21300	7.89674	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.13700	0.16100	17.51825	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.77900	0.70600	9.37099	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.39900	0.45400	13.78446	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.16400	1.06600	8.41924	0.00000	0.0000	0
26/08/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.18400	0.21400	16.30435	0.00000	0.0000	0
26/08/2011	£ / R 2012/06/18			Foreign Exchange Future	12.21000	12.08010	1.06388	0.00000	0.0000	0
26/08/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.89600	0.82400	8.03571	0.00000	0.0000	0
26/08/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.53600	0.59400	10.82090	0.00000	0.0000	0
26/08/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.87100	0.80100	8.03674	0.00000	0.0000	0
26/08/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.56100	0.62100	10.69519	0.00000	0.0000	0
26/08/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.92100	0.84700	8.03474	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.51100	0.56700	10.95890	0.00000	0.0000	0
26/08/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.09370	0.09370	0.00000	0.00000	0.0000	12,698
26/08/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.01371	0.01371	0.00000	0.00000	0.0000	0
26/08/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
26/08/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00404	0.00406	0.49505	0.00000	0.0000	0
26/08/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00034	0.00036	5.88235	0.00000	0.0000	0
26/08/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.02370	0.02370	0.00000	0.00000	0.0000	0
26/08/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.40630	11.40630	0.00000	0.00000	0.0000	0
26/08/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.09510	0.09500	0.10515	0.00000	0.0000	200
26/08/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01526	0.01516	0.65531	0.00000	0.0000	0
26/08/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00016	0.00016	0.00000	0.00000	0.0000	0
26/08/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00703	0.00694	1.28023	0.00000	0.0000	0
26/08/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00193	0.00194	0.51813	0.00000	0.0000	0
26/08/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.02513	0.02505	0.31834	0.00000	0.0000	0
26/08/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00003	0.00005	66.66667	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19			Foreign Exchange Future	10.40890	10.34310	0.63215	0.00000	0.0000	64,019
26/08/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.76200	0.69700	8.53018	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.71300	0.64800	9.11641	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.81200	0.74600	8.12808	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	2,065
26/08/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.61500	0.55000	10.56911	0.00000	0.0000	5,655
26/08/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.15300	0.18700	22.22222	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.16200	0.13000	19.75309	0.00000	0.0000	3,590
26/08/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	1.11000	1.04500	5.85586	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	6,195
26/08/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.24200	0.19800	18.18182	0.00000	0.0000	6,195
26/08/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.08300	0.10500	26.50602	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.42800	0.36900	13.78505	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.08000	0.06200	22.50000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.32100	0.36900	14.95327	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	1.01100	0.94500	6.52819	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.10700	0.08400	21.49533	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.24800	0.29100	17.33871	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.09300	0.07200	22.58065	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.28400	0.32900	15.84507	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.12300	0.09700	21.13821	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.21400	0.25400	18.69159	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.00000	0.01400	100.00000	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
26/08/2011	€ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.00000	0.77100	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.00000	0.01100	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.00000	0.81800	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	11.60	C	Foreign Exchange Future	0.00000	0.00200	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	11.60	P	Foreign Exchange Future	0.00000	1.25900	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.00000	0.03400	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.00000	0.54100	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.35	C	Foreign Exchange Future	0.00000	0.14900	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.35	P	Foreign Exchange Future	0.00000	0.15600	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.20	C	Foreign Exchange Future	0.00000	0.22700	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/09/19	10.20	P	Foreign Exchange Future	0.00000	0.08400	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19			Foreign Exchange Future	10.53120	10.46530	0.62576	0.00000	0.0000	5,190
26/08/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.81400	0.75900	6.75676	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.08300	0.09400	13.25301	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.77500	0.72100	6.96774	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.09400	0.10600	12.76596	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.85400	0.79800	6.55738	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.07300	0.08300	13.69863	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.66300	0.61500	7.23982	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.13200	0.15000	13.63636	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.02300	0.96300	5.86510	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.04200	0.04800	14.28571	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.25700	1.19000	5.33015	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.16200	1.09500	5.76592	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.00000	0.09300	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.00000	1.37800	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.00000	0.64800	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00000	0.13300	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.00000	0.10800	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00000	1.24300	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	0.00000	1.00600	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00000	0.04100	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.00000	0.20200	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.00000	0.73700	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.00000	0.46900	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.00000	0.25400	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.00000	0.10200	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00000	1.28700	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.00000	0.41900	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.00000	0.30400	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.00000	0.58400	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.00000	0.16900	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	0.00000	0.92000	100.00000	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
26/08/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00000	0.05500	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.00000	0.16300	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.00000	0.89800	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19			Foreign Exchange Future	10.64720	10.57990	0.63209	10.59150	10.5915	8,203
26/08/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.78600	0.74100	5.72519	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.23900	0.26100	9.20502	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.75600	0.71300	5.68783	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.25900	0.28300	9.26641	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.81900	0.77000	5.98291	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.22200	0.24000	8.10811	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.64000	1.57500	3.96341	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.70000	0.65900	5.85714	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.30300	0.32900	8.58086	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.99600	0.94000	5.62249	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.14900	0.16000	7.38255	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.68700	1.62100	3.91227	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.92300	0.87000	5.74215	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.17600	0.19000	7.95455	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.53000	0.49800	6.03774	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.48300	0.51800	7.24638	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.00000	0.44200	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.00000	0.61200	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.00000	0.63300	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.00000	0.35300	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00000	0.33500	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00000	0.85500	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00000	0.24800	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.00000	1.16800	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00000	0.39200	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00000	0.71200	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.20600	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.00000	1.37600	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00000	0.37700	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.00000	0.74700	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.00000	1.13100	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00000	0.10100	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00000	0.28800	100.00000	0.00000	0.0000	0
26/08/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.00000	1.00800	100.00000	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.29360	7.23510	0.80207	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.61700	0.56200	8.91410	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.57200	0.51900	9.26573	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.02800	0.03400	21.42857	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.66200	0.60600	8.45921	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.08000	0.09700	21.25000	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.37400	0.33200	11.22995	0.00000	0.0000	14,286
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.28200	0.31800	12.76596	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.17600	0.15300	13.06818	0.00000	0.0000	6,757
26/08/2011	ANY DAY EXPIRY CAAI \$ 201			Can-Do Future	7.23670	7.18340	0.73652	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.10	C	Can-Do Future	0.13900	0.08300	40.28777	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.10	P	Can-Do Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.15	C	Can-Do Future	0.09300	0.03300	64.51613	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.15	P	Can-Do Future	0.00600	0.00000	100.00000	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.05	C	Can-Do Future	0.18700	0.13300	28.87701	0.00000	0.0000	0
26/08/2011	ANY DAY EXPIRY CAAI \$ 201	7.05	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.56460	7.56880	0.05552	0.00000	0.0000	25,785
26/08/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.91600	0.92000	0.43668	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.86600	0.87000	0.46189	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.96500	0.96900	0.41451	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.14700	0.14700	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.17900	0.17900	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.06400	0.06000	6.25000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.57000	0.57300	0.52632	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.37900	0.38200	0.79156	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.11900	0.11800	0.84034	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.10400	0.09900	4.80769	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.42500	0.42800	0.70588	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.40100	0.39600	1.24688	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.81600	0.82000	0.49020	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.44800	0.44300	1.11607	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.76700	0.77100	0.52151	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.47300	0.47600	0.63425	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.59200	0.58700	0.84459	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.21400	0.21500	0.46729	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.49500	0.49100	0.80808	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.57780	7.58230	0.05938	0.00000	0.0000	780
26/08/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.94400	0.94800	0.42373	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.89700	0.90100	0.44593	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.99500	0.99900	0.40201	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.27800	0.28000	0.71942	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.20000	0.19800	1.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.39900	0.40100	0.50125	0.00000	0.0000	0
26/08/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.12100	0.11900	1.65289	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.60040	7.60430	0.05131	0.00000	0.0000	1,680
26/08/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.51500	0.51700	0.38835	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.16500	0.16300	1.21212	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.48400	0.48600	0.41322	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.18400	0.18200	1.08696	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.54700	0.55000	0.54845	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.14700	0.14600	0.68027	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.42500	0.42700	0.47059	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.22500	0.22300	0.88889	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.73600	0.73900	0.40761	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.08600	0.08500	1.16279	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.26600	0.26700	0.37594	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.41600	0.41300	0.72115	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.39800	0.39900	0.25126	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.24800	0.24500	1.20968	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.69600	0.69900	0.43103	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.09600	0.09500	1.04167	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.41500	1.41900	0.28269	0.00000	0.0000	0
26/08/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.57700	8.59220	0.17722	0.00000	0.0000	0
26/08/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.63600	1.64700	0.67237	0.00000	0.0000	0
26/08/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.35900	0.35500	1.11421	0.00000	0.0000	0
26/08/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.60000	1.61200	0.75000	0.00000	0.0000	0
26/08/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37300	0.37000	0.80429	0.00000	0.0000	0
26/08/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.67200	1.68300	0.65789	0.00000	0.0000	0
26/08/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.34500	0.34100	1.15942	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.36170	7.27580	1.16685	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.15600	0.10100	35.25641	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.04400	0.07500	70.45455	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.12400	0.07700	37.90323	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.06200	0.10100	62.90323	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.19200	0.12900	32.81250	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.03000	0.05300	76.66667	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.44900	0.52900	17.81737	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01400	0.00700	50.00000	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.40200	0.48100	19.65174	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.49600	0.57800	16.53226	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.03700	0.02200	40.54054	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.22500	0.29600	31.55556	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.76200	0.67600	11.28609	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.46400	0.37900	18.31897	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.59300	0.67600	13.99663	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.44100	7.35530	1.15173	0.00000	0.0000	10
26/08/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.31600	0.26000	17.72152	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.12500	0.15500	24.00000	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.28700	0.23300	18.81533	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.14600	0.17800	21.91781	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.34700	0.28900	16.71470	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.10600	0.13400	26.41509	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.14400	0.11600	19.44444	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.35300	0.41100	16.43059	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.66700	0.58900	11.69415	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.15800	0.12800	18.98734	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.31700	0.37300	17.66562	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.62300	0.54500	12.52006	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.03200	0.04000	25.00000	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.23300	0.18900	18.88412	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.19200	0.23400	21.87500	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.57900	0.50300	13.12608	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.03800	0.04800	26.31579	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.21000	0.17200	18.09524	0.00000	0.0000	0
26/08/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.21900	0.26700	21.91781	0.00000	0.0000	0
26/08/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.00200	0.00290	45.00000	0.00000	0.0000	22,388
26/08/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.29110	0.26190	10.03092	0.00000	0.0000	21,898
26/08/2011	CHF / R 2011/09/19			Foreign Exchange Future	9.09410	8.88410	2.30919	0.00000	0.0000	900
26/08/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	1.44500	1.23500	14.53287	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	1.39500	1.18500	15.05376	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	1.49500	1.28500	14.04682	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.70900	0.51100	27.92666	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.01500	0.02700	80.00000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.22400	0.13600	39.28571	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.18000	0.30200	67.77778	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.24900	0.15200	38.95582	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.15500	0.26800	72.90323	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	1.29600	1.08600	16.20370	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.27600	0.16900	38.76812	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.13200	0.23500	78.03030	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.37000	0.23500	36.48649	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.07600	0.15100	98.68421	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.33700	0.21100	37.38872	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.09300	0.17700	90.32258	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.20100	0.12200	39.30348	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.20700	0.33800	63.28502	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.14700	0.08900	39.45578	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.30300	0.45500	50.16502	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	1.24600	1.03700	16.77368	0.00000	0.0000	0
26/08/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.24220	9.03270	2.26678	0.00000	0.0000	132
26/08/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	1.01900	0.84400	17.17370	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.07700	0.11100	44.15584	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.97700	0.80700	17.40020	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.08500	0.12400	45.88235	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	1.06200	0.88100	17.04331	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.07000	0.09800	40.00000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.86100	0.70300	18.35075	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.11900	0.17000	42.85714	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.15000	0.96000	16.52174	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.05800	0.07700	32.75862	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.37700	1.17800	14.45171	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.03500	0.04500	28.57143	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.82400	0.67000	18.68932	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.13200	0.18700	41.66667	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.59900	0.48600	18.86477	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.25700	0.35300	37.35409	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.38000	0.30900	18.68421	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.53800	0.67600	25.65056	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.47700	0.38700	18.86792	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.38500	0.50400	30.90909	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.89900	0.73600	18.13126	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.10700	0.15300	42.99065	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.28500	1.08800	15.33074	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
26/08/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.04300	0.05500	27.90698	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.51800	1.31600	13.30698	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.02600	0.03300	26.92308	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.65600	0.53300	18.75000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.21400	0.30000	40.18692	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.61300	1.41000	12.58524	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.72000	0.58500	18.75000	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.17800	0.25200	41.57303	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.57300	0.46400	19.02269	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.28100	0.38100	35.58719	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.78900	0.64000	18.88466	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.14700	0.20700	40.81633	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.36300	0.29600	18.45730	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.57100	0.71300	24.86865	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.45600	0.37000	18.85965	0.00000	0.0000	0
26/08/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.41400	0.53700	29.71014	0.00000	0.0000	0
26/08/2011	RAIN 2011/09/19			Foreign Exchange Future	14,883.70000	14,787.46000	0.64661	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.13550	1.12660	0.78380	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.04240	0.03560	16.03774	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.00690	0.00900	30.43478	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01600	0.01280	20.00000	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.03050	0.03620	18.68852	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.08620	0.07740	10.20882	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.00070	0.00080	14.28571	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.15120	1.14160	0.83391	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.07360	0.06690	9.10326	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.02240	0.02530	12.94643	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.04770	0.04280	10.27254	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.04650	0.05120	10.10753	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.11030	0.10200	7.52493	0.00000	0.0000	0
26/08/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00910	0.01040	14.28571	0.00000	0.0000	0

Future Open Interest	516,912
Option Open Interest	346,686
Total	863,598