



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 29/08/2011

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
29/08/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.19780	7.05260	2.01728	7.14060	7.0499	227,235
29/08/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01200	0.00500	58.33333	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.86400	1.00200	15.97222	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01100	0.00400	63.63636	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.91300	1.05100	15.11501	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01400	0.00600	57.14286	0.00000	0.0000	3,000
29/08/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.81600	0.95300	16.78922	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.62500	0.75700	21.12000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02300	0.01000	56.52174	0.00000	0.0000	15,000
29/08/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07100	0.03400	52.11268	0.00000	0.0000	5,000
29/08/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.27300	0.38100	39.56044	0.00000	0.0000	2,800
29/08/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.40800	0.27700	32.10784	0.00000	0.0000	1,230
29/08/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01000	0.02400	140.00000	0.00000	0.0000	10,000
29/08/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.32000	0.20300	36.56250	0.00000	0.0000	6,000
29/08/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.02200	0.05000	127.27273	0.00000	0.0000	10,000
29/08/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.31300	0.42600	36.10224	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06100	0.02900	52.45902	0.00000	0.0000	10,000
29/08/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.44100	0.56500	28.11791	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.03900	0.01800	53.84615	0.00000	0.0000	200
29/08/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.50300	0.36300	27.83300	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00500	0.01000	100.00000	0.00000	0.0000	5,980
29/08/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.60100	0.45800	23.79368	0.00000	0.0000	6,060
29/08/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.08300	0.14500	74.69880	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.18100	0.09800	45.85635	0.00000	0.0000	6,060
29/08/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.60200	2.74700	5.57264	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.19800	0.29500	48.98990	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.09600	0.04800	50.00000	0.00000	0.0000	8,880
29/08/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.13300	0.21500	61.65414	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.13100	0.06800	48.09160	0.00000	0.0000	6,250
29/08/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	8,880
29/08/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.65000	0.50700	22.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.45500	0.31900	29.89011	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
29/08/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00700	0.01600	128.57143	0.00000	0.0000	1,980
29/08/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.01400	0.03600	157.14286	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.36200	0.23900	33.97790	0.00000	0.0000	1,980
29/08/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.35400	0.47200	33.33333	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05200	0.02500	51.92308	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.28100	0.17100	39.14591	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.03300	0.06800	106.06061	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03400	0.01600	52.94118	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.48600	0.61300	26.13169	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.15400	0.08200	46.75325	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.10600	0.17900	68.86792	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.24400	0.14200	41.80328	0.00000	0.0000	9,143
29/08/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.04600	0.08900	93.47826	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.79900	0.65400	18.14768	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02700	0.01200	55.55556	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.57900	0.70900	22.45250	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.44800	1.30300	10.01381	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.11200	0.05700	49.10714	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.16400	0.25400	54.87805	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04500	0.02100	53.33333	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.39700	0.51800	30.47859	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.39800	1.25300	10.37196	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01000	0.00400	60.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.96200	1.10100	14.44906	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.34800	1.20300	10.75668	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.03000	0.01400	53.33333	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.53200	0.66100	24.24812	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.89800	0.75300	16.14699	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.49800	1.35300	9.67957	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.21100	0.11700	44.54976	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.06300	0.11400	80.95238	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.55200	0.41000	25.72464	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	200
29/08/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.08200	0.04000	51.21951	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.23400	0.33700	44.01709	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.01900	0.00800	57.89474	0.00000	0.0000	0
29/08/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.72100	0.85500	18.58530	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.29050	7.14310	2.02181	7.23060	7.1400	63,485
29/08/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.27500	0.21300	22.54545	0.00000	0.0000	0

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29/08/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.33500	0.42000	25.37313	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.25800	0.19900	22.86822	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.36800	0.45600	23.91304	0.00000	0.0000	1,000
29/08/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.29300	0.22800	22.18430	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.30300	0.38500	27.06271	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.07400	0.10200	37.83784	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.61400	0.49500	19.38111	0.00000	0.0000	6,425
29/08/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.83500	0.95300	14.13174	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.12500	0.09600	23.20000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.14900	0.20400	36.91275	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.43900	0.34700	20.95672	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.27400	0.35100	28.10219	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.31400	0.24400	22.29299	0.00000	0.0000	5,560
29/08/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.15300	1.01000	12.40243	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	5,000
29/08/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.43600	0.53100	21.78899	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.22600	0.17400	23.00885	0.00000	0.0000	10,000
29/08/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.86900	0.73200	15.76525	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.02900	0.03900	34.48276	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.91500	0.77700	15.08197	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.02500	0.03400	36.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.05700	0.91500	13.43425	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.11800	0.09100	22.88136	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.87800	0.99800	13.66743	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.34700	1.20200	10.76466	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.24100	0.18600	22.82158	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.40100	0.49300	22.94264	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.65300	0.53100	18.68300	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.06300	0.08800	39.68254	0.00000	0.0000	5,000
29/08/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.57600	0.46000	20.13889	0.00000	0.0000	200
29/08/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.08600	0.11700	36.04651	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.14000	0.10700	23.57143	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.75000	0.86400	15.20000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.17600	0.13600	22.72727	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.58600	0.69300	18.25939	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.53900	0.42900	20.40816	0.00000	0.0000	560
29/08/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.09900	0.13600	37.37374	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.00900	0.86900	13.87512	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.96200	0.82300	14.44906	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.02200	0.03000	36.36364	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.29800	1.15400	11.09399	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00800	0.01100	37.50000	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
29/08/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.15700	0.12000	23.56688	0.00000	0.0000	1,000
29/08/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.66700	0.77700	16.49175	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.20000	0.15300	23.50000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.51000	0.61000	19.60784	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.73500	0.60800	17.27891	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.04500	0.06500	44.44444	0.00000	0.0000	5,000
29/08/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.44500	1.30000	10.03460	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.14800	0.11300	23.64865	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.70800	0.82000	15.81921	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.24600	0.31800	29.26829	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.33600	0.26100	22.32143	0.00000	0.0000	14,600
29/08/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	0.77800	0.64800	16.70951	0.00000	0.0000	0
29/08/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.03800	0.05500	44.73684	0.00000	0.0000	560
29/08/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.37740	7.22820	2.02239	7.29000	7.2290	17,731
29/08/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.56000	0.47000	16.07143	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.21900	0.27800	26.94064	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.53300	0.44700	16.13508	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.24200	0.30500	26.03306	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.59000	0.49400	16.27119	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.19900	0.25200	26.63317	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.58100	0.48700	16.17900	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.20400	0.25900	26.96078	0.00000	0.0000	1,000
29/08/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.50100	0.41900	16.36727	0.00000	0.0000	30,100
29/08/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.27400	0.34100	24.45255	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.45500	0.37900	16.70330	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.32800	0.40100	22.25610	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.71300	0.60100	15.70827	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.13600	0.17300	27.20588	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.47700	0.39900	16.35220	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.30000	0.37100	23.66667	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.74800	0.63400	15.24064	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.12100	0.15600	28.92562	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.34200	0.28300	17.25146	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.51500	0.60500	17.47573	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.24000	0.19800	17.50000	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.81300	0.92000	13.16113	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.39400	0.32700	17.00508	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.41700	0.49900	19.66427	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.18000	0.14900	17.22222	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.10300	1.22100	10.69810	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.78500	0.66800	14.90446	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.10800	0.14000	29.62963	0.00000	0.0000	10,000
29/08/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.17300	0.14300	17.34104	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.14600	1.26500	10.38394	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
29/08/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.67800	0.57000	15.92920	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.15100	0.19200	27.15232	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.23000	0.19000	17.39130	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.85300	0.96200	12.77843	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.52500	0.44100	16.00000	0.00000	0.0000	10,000
29/08/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.24800	0.31300	26.20968	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.82200	0.70300	14.47689	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.09500	0.12500	31.57895	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.37600	0.31200	17.02128	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.44900	0.53400	18.93096	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.19500	0.16100	17.43590	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.01800	1.13300	11.29666	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.26100	0.21600	17.24138	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.73400	0.83800	14.16894	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.55100	0.46300	15.97096	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.22400	0.28500	27.23214	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.86400	0.74000	14.35185	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.08700	0.11200	28.73563	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.27300	0.22600	17.21612	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.69600	0.79800	14.65517	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.22100	0.18200	17.64706	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.89400	1.00400	12.30425	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.25000	0.20700	17.20000	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.77300	0.87900	13.71281	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.20300	0.16800	17.24138	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.97600	1.09000	11.68033	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.41300	0.34400	16.70702	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.38600	0.46600	20.72539	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.43300	0.36100	16.62818	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.35600	0.43300	21.62921	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.64500	0.53900	16.43411	0.00000	0.0000	0
29/08/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.16800	0.21100	25.59524	0.00000	0.0000	0
29/08/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.46500	7.31360	2.02813	0.00000	0.0000	2,009
29/08/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.57300	0.49500	13.61257	0.00000	0.0000	0
29/08/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.35800	0.43100	20.39106	0.00000	0.0000	0
29/08/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.55100	0.47500	13.79310	0.00000	0.0000	0
29/08/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.38600	0.46100	19.43005	0.00000	0.0000	0
29/08/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.59600	0.51500	13.59060	0.00000	0.0000	0
29/08/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.33100	0.40100	21.14804	0.00000	0.0000	0
29/08/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.55680	7.40350	2.02864	0.00000	0.0000	416
29/08/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.72000	0.63200	12.22222	0.00000	0.0000	0
29/08/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.36300	0.42900	18.18182	0.00000	0.0000	0
29/08/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.69600	0.61100	12.21264	0.00000	0.0000	0
29/08/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.38900	0.45800	17.73779	0.00000	0.0000	0
29/08/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.74400	0.65400	12.09677	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
29/08/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.33700	0.40100	18.99110	0.00000	0.0000	0
29/08/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.41700	0.48800	17.02638	0.00000	0.0000	0
29/08/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.67400	0.59100	12.31454	0.00000	0.0000	42,000
29/08/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.65630	7.50390	1.99052	0.00000	0.0000	0
29/08/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.63500	0.56200	11.49606	0.00000	0.0000	0
29/08/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.67900	0.75800	11.63476	0.00000	0.0000	0
29/08/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.61700	0.54600	11.50729	0.00000	0.0000	0
29/08/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.71100	0.79200	11.39241	0.00000	0.0000	0
29/08/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.65300	0.57900	11.33231	0.00000	0.0000	0
29/08/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.64700	0.72500	12.05564	0.00000	0.0000	0
29/08/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.88200	0.97100	10.09070	0.00000	0.0000	0
29/08/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.53800	0.47500	11.71004	0.00000	0.0000	300
29/08/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.63700	8.49320	1.66493	0.00000	0.0000	0
29/08/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.31600	1.23600	6.07903	0.00000	0.0000	0
29/08/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.17900	1.24300	5.42833	0.00000	0.0000	0
29/08/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.29800	1.21900	6.08629	0.00000	0.0000	0
29/08/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.21100	1.27600	5.36746	0.00000	0.0000	0
29/08/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.33500	1.25300	6.14232	0.00000	0.0000	0
29/08/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.14800	1.21000	5.40070	0.00000	0.0000	0
29/08/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87500	0.93200	6.51429	0.00000	0.0000	0
29/08/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.51200	1.42500	5.75397	0.00000	0.0000	200
29/08/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.50270	9.35890	1.51325	0.00000	0.0000	0
29/08/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.78000	1.69700	4.66292	0.00000	0.0000	0
29/08/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47700	1.53800	4.12999	0.00000	0.0000	0
29/08/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.76200	1.68000	4.65380	0.00000	0.0000	0
29/08/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50900	1.57100	4.10868	0.00000	0.0000	0
29/08/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.79800	1.71500	4.61624	0.00000	0.0000	0
29/08/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.44500	1.50600	4.22145	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.19780	7.05260	2.01728	7.06640	7.0664	449
29/08/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.18106	0.09800	45.87430	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.08326	0.14540	74.63368	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.15431	0.08187	46.94446	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.10651	0.17927	68.31283	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.21110	0.11720	44.48129	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.06330	0.11460	81.04265	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.13294	0.21581	62.33639	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.13074	0.06841	47.67477	0.00000	0.0000	50
29/08/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.29050	7.14310	2.02181	0.00000	0.0000	100
29/08/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.43902	0.34743	20.86238	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.14852	0.20433	37.57743	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.41085	0.32341	21.28271	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.17035	0.23031	35.19812	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.46887	0.37307	20.43210	0.00000	0.0000	0
29/08/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.12837	0.17997	40.19631	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19			Foreign Exchange Future	11.68460	11.58380	0.86267	11.67600	11.5880	22,335

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
29/08/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.27800	0.20800	25.17986	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.09300	0.12400	33.33333	0.00000	0.0000	200
29/08/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.24600	0.18000	26.82927	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.11100	0.14600	31.53153	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.31100	0.23800	23.47267	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.07600	0.10400	36.84211	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.19000	0.13500	28.94737	0.00000	0.0000	5,490
29/08/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.15500	0.20100	29.67742	0.00000	0.0000	100
29/08/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.05700	0.03500	38.59649	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.47200	0.55100	16.73729	0.00000	0.0000	200
29/08/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.69500	0.59700	14.10072	0.00000	0.0000	3,455
29/08/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	1.18700	1.08700	8.42460	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	5,490
29/08/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.74400	0.64500	13.30645	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	1,200
29/08/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.02400	0.03600	50.00000	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.50900	0.42000	17.48527	0.00000	0.0000	1,200
29/08/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.84100	0.74200	11.77170	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	630
29/08/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.01400	0.02200	57.14286	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.59900	0.50600	15.52588	0.00000	0.0000	630
29/08/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.55300	0.46200	16.45570	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.01800	0.02800	55.55556	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.09800	0.06500	33.67347	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.31300	0.38100	21.72524	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.14500	0.10100	30.34483	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.21000	0.26700	27.14286	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.12800	0.08800	31.25000	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.24300	0.30400	25.10288	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.46600	0.38000	18.45494	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.03100	0.04600	48.38710	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.94000	0.84000	10.63830	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.16500	0.11700	29.09091	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.18000	0.23300	29.44444	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.11200	0.07500	33.03571	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.27700	0.34100	23.10469	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	1.03900	0.93800	9.72089	0.00000	0.0000	0
29/08/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19			Foreign Exchange Future	11.82330	11.72040	0.87032	11.76000	11.7250	12,225
29/08/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.50200	0.44400	11.55378	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.32900	0.37400	13.67781	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.47700	0.42100	11.74004	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.35400	0.40100	13.27684	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
29/08/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.52800	0.46800	11.36364	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.30500	0.34800	14.09836	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.29000	0.25500	12.06897	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.66700	0.73500	10.19490	0.00000	0.0000	150
29/08/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.70500	0.63400	10.07092	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.18200	0.21400	17.58242	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.39000	0.34400	11.79487	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.46700	0.52400	12.20557	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.45300	0.40000	11.69978	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.38000	0.43000	13.15789	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.35700	1.26000	7.14812	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.03400	0.04000	17.64706	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.17300	1.08200	7.75789	0.00000	0.0000	0
29/08/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.05000	0.06200	24.00000	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19			Foreign Exchange Future	11.95160	11.84690	0.87603	11.90000	11.8500	2,787
29/08/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.83800	0.77300	7.75656	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.33600	0.37600	11.90476	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.81000	0.74600	7.90123	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.35800	0.39900	11.45251	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.86700	0.80000	7.72780	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.31500	0.35300	12.06349	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.78300	0.72100	7.91826	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.38100	0.42400	11.28609	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.61400	0.56200	8.46906	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.56200	0.61500	9.43060	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.13800	1.05600	7.20562	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.18600	0.20900	12.36559	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.65900	0.60300	8.49772	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.50700	0.55600	9.66469	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.46700	0.42600	8.77944	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.81500	0.87900	7.85276	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.89700	0.82800	7.69231	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.29500	0.33100	12.20339	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.21300	1.12900	6.92498	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.16100	0.18200	13.04348	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.70600	0.64800	8.21530	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.45400	0.50100	10.35242	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.06600	0.98600	7.50469	0.00000	0.0000	0
29/08/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.21400	0.23900	11.68224	0.00000	0.0000	0
29/08/2011	£ / R 2012/06/18			Foreign Exchange Future	12.08010	11.97290	0.88741	0.00000	0.0000	0
29/08/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.82400	0.76600	7.03883	0.00000	0.0000	0
29/08/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.59400	0.64300	8.24916	0.00000	0.0000	0
29/08/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.80100	0.74400	7.11610	0.00000	0.0000	0
29/08/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.62100	0.67100	8.05153	0.00000	0.0000	0
29/08/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.84700	0.78800	6.96576	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
29/08/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.56700	0.61500	8.46561	0.00000	0.0000	0
29/08/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.09370	0.09170	2.13447	0.09330	0.0924	12,700
29/08/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.01371	0.01171	14.58789	0.00000	0.0000	0
29/08/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
29/08/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00406	0.00236	41.87192	0.00000	0.0000	0
29/08/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00036	0.00066	83.33333	0.00000	0.0000	0
29/08/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.02370	0.02170	8.43882	0.00000	0.0000	0
29/08/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.40630	11.40830	0.01753	0.00000	0.0000	0
29/08/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.09500	0.09300	2.10526	0.00000	0.0000	200
29/08/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01516	0.01322	12.79683	0.00000	0.0000	0
29/08/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00016	0.00022	37.50000	0.00000	0.0000	0
29/08/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00694	0.00556	19.88473	0.00000	0.0000	0
29/08/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00194	0.00256	31.95876	0.00000	0.0000	0
29/08/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.02505	0.02305	7.98403	0.00000	0.0000	0
29/08/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19			Foreign Exchange Future	10.34310	10.24860	0.91365	10.33350	10.3335	64,019
29/08/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.69700	0.60400	13.34290	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.64800	0.55500	14.35185	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.74600	0.65300	12.46649	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	2,065
29/08/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.00700	0.01200	71.42857	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.55000	0.46100	16.18182	0.00000	0.0000	5,655
29/08/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.18700	0.23800	27.27273	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.13000	0.08700	33.07692	0.00000	0.0000	3,590
29/08/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	1.04500	0.95000	9.09091	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	6,195
29/08/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.19800	0.14100	28.78788	0.00000	0.0000	6,195
29/08/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.10500	0.14200	35.23810	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.36900	0.29400	20.32520	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.02600	0.04500	73.07692	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.06200	0.03800	38.70968	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.36900	0.43900	18.97019	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.94500	0.85100	9.94709	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.08400	0.05300	36.90476	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.29100	0.35400	21.64948	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.07200	0.04500	37.50000	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.32900	0.39600	20.36474	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.09700	0.06300	35.05155	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.25400	0.31400	23.62205	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.01400	0.00700	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
29/08/2011	€ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.77100	0.85800	11.28405	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.81800	0.90600	10.75795	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	11.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	11.60	P	Foreign Exchange Future	1.25900	1.35200	7.38681	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.03400	0.01800	47.05882	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.54100	0.61900	14.41774	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.35	C	Foreign Exchange Future	0.14900	0.10300	30.87248	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.35	P	Foreign Exchange Future	0.15600	0.20400	30.76923	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.20	C	Foreign Exchange Future	0.22700	0.16600	26.87225	0.00000	0.0000	0
29/08/2011	€ / R 2011/09/19	10.20	P	Foreign Exchange Future	0.08400	0.11700	39.28571	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19			Foreign Exchange Future	10.46530	10.36810	0.92878	10.43400	10.3760	5,290
29/08/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.75900	0.68100	10.27668	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.09400	0.11300	20.21277	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.72100	0.64400	10.67961	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.10600	0.12600	18.86792	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.79800	0.71900	9.89975	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.08300	0.10100	21.68675	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.61500	0.54700	11.05691	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.15000	0.17900	19.33333	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.96300	0.87900	8.72274	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.04800	0.06100	27.08333	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.19000	1.09700	7.81513	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.09500	1.00800	7.94521	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.03000	0.04000	33.33333	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.09300	0.07900	15.05376	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.37800	1.46100	6.02322	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.64800	0.57800	10.80247	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.13300	0.16000	20.30075	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.10800	0.09100	15.74074	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.24300	1.32300	6.43604	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.00600	0.92100	8.44930	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.04100	0.05300	29.26829	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.20200	0.17200	14.85149	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.73700	0.80400	9.09091	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.46900	0.41000	12.57996	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.25400	0.29200	14.96063	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.10200	0.08700	14.70588	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.28700	1.36900	6.37141	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.41900	0.36400	13.12649	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.30400	0.34600	13.81579	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.58400	0.51700	11.47260	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.16900	0.19900	17.75148	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	0.92000	0.83700	9.02174	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
29/08/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.05500	0.06900	25.45455	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.16300	0.13900	14.72393	0.00000	0.0000	0
29/08/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.89800	0.97100	8.12918	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19			Foreign Exchange Future	10.57990	10.48000	0.94424	10.56250	10.5625	8,103
29/08/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.74100	0.67900	8.36707	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.26100	0.29900	14.55939	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.71300	0.65200	8.55540	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.28300	0.32200	13.78092	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.77000	0.70700	8.18182	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.24000	0.27700	15.41667	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.57500	1.48400	5.77778	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.04500	0.05400	20.00000	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.65900	0.60100	8.80121	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.32900	0.37100	12.76596	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.94000	0.86800	7.65957	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.16000	0.18800	17.50000	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.62100	1.52900	5.67551	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.04100	0.04900	19.51220	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.87000	0.80000	8.04598	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.19000	0.22000	15.78947	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.49800	0.45200	9.23695	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.51800	0.57200	10.42471	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.44200	0.40000	9.50226	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.61200	0.67000	9.47712	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.63300	0.57700	8.84676	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.35300	0.39700	12.46459	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.33500	0.30300	9.55224	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.85500	0.92300	7.95322	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.24800	0.22400	9.67742	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.16800	1.24400	6.50685	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.39200	0.35500	9.43878	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.71200	0.77500	8.84831	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.20600	0.18700	9.22330	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.37600	1.45700	5.88663	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.37700	0.34100	9.54907	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.74700	0.81100	8.56760	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.13100	1.05200	6.98497	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.10100	0.12200	20.79208	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.28800	0.26000	9.72222	0.00000	0.0000	0
29/08/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.00800	1.08000	7.14286	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.23510	7.08890	2.02070	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.56200	0.43200	23.13167	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.02700	0.04300	59.25926	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.51900	0.39200	24.47013	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.03400	0.05300	55.88235	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
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.60600	0.47400	21.78218	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.02100	0.03500	66.66667	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.09700	0.14800	52.57732	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.33200	0.23700	28.61446	0.00000	0.0000	14,286
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.31800	0.41500	30.50314	0.00000	0.0000	0
29/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.15300	0.10400	32.02614	0.00000	0.0000	6,757
29/08/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.56880	7.48360	1.12567	7.53650	7.5365	25,785
29/08/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.92000	0.83400	9.34783	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.87000	0.78500	9.77011	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.96900	0.88400	8.77193	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.14700	0.09300	36.73469	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.07800	0.10900	39.74359	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.17900	0.12000	32.96089	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.06000	0.08600	43.33333	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.57300	0.48900	14.65969	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.38200	0.30300	20.68063	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.01300	0.01900	46.15385	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.11800	0.07300	38.13559	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.09900	0.13900	40.40404	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.42800	0.34700	18.92523	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01500	0.00700	53.33333	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.39600	0.47300	19.44444	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.82000	0.73500	10.36585	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01200	0.00500	58.33333	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.44300	0.52100	17.60722	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.77100	0.68600	11.02464	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.47600	0.39400	17.22689	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.58700	0.66900	13.96934	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.21500	0.15000	30.23256	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.04600	0.06600	43.47826	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01000	0.00400	60.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.49100	0.57000	16.08961	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.58230	7.49420	1.16192	0.00000	0.0000	780
29/08/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.94800	0.86400	8.86076	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.90100	0.81800	9.21199	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
29/08/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.99900	0.91000	8.90891	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.28000	0.22900	18.21429	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.19800	0.23500	18.68687	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.40100	0.33900	15.46135	0.00000	0.0000	0
29/08/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.11900	0.14500	21.84874	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.60430	7.51350	1.19406	0.00000	0.0000	1,680
29/08/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.51700	0.45400	12.18569	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.16300	0.19100	17.17791	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.48600	0.42500	12.55144	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.18200	0.21200	16.48352	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.55000	0.48500	11.81818	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.14600	0.17200	17.80822	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.42700	0.37100	13.11475	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.22300	0.25800	15.69507	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.73900	0.66300	10.28417	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.08500	0.10000	17.64706	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.26700	0.23000	13.85768	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.41300	0.46700	13.07506	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.39900	0.34600	13.28321	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.24500	0.28300	15.51020	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.69900	0.62500	10.58655	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.09500	0.11200	17.89474	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.41900	1.33200	6.13108	0.00000	0.0000	0
29/08/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
29/08/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.59220	8.51030	0.95319	0.00000	0.0000	0
29/08/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.64700	1.58200	3.94657	0.00000	0.0000	0
29/08/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.35500	0.37200	4.78873	0.00000	0.0000	0
29/08/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.61200	1.54800	3.97022	0.00000	0.0000	0
29/08/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37000	0.38800	4.86486	0.00000	0.0000	0
29/08/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.68300	1.61700	3.92157	0.00000	0.0000	0
29/08/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.34100	0.35700	4.69208	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.27580	7.21550	0.82877	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.10100	0.05800	42.57426	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.07500	0.09300	24.00000	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.07700	0.04200	45.45455	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.10100	0.12700	25.74257	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.12900	0.07800	39.53488	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.05300	0.06300	18.86792	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.52900	0.58600	10.77505	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.48100	0.53700	11.64241	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00400	0.00100	75.00000	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
29/08/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.57800	0.63600	10.03460	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02200	0.00900	59.09091	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.29600	0.34400	16.21622	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.67600	0.61600	8.87574	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.37900	0.32000	15.56728	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.67600	0.73600	8.87574	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.35530	7.29330	0.84293	0.00000	0.0000	10
29/08/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.26000	0.22000	15.38462	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.15500	0.17700	14.19355	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.23300	0.19600	15.87983	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.17800	0.20300	14.04494	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.28900	0.24700	14.53287	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.13400	0.15400	14.92537	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.11600	0.09600	17.24138	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.41100	0.45300	10.21898	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.58900	0.53200	9.67742	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.03400	0.03900	14.70588	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.12800	0.10600	17.18750	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.37300	0.41300	10.72386	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.54500	0.49000	10.09174	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.04000	0.04700	17.50000	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.18900	0.15900	15.87302	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.23400	0.26600	13.67521	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.50300	0.44800	10.93439	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.04800	0.05500	14.58333	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.17200	0.14400	16.27907	0.00000	0.0000	0
29/08/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.26700	0.30100	12.73408	0.00000	0.0000	0
29/08/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.00290	0.00660	127.58621	0.00000	0.0000	22,388
29/08/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.26190	0.18590	29.01871	0.00000	0.0000	21,898
29/08/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.88410	8.59600	3.24287	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	1.23500	0.94900	23.15789	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	1.18500	0.90000	24.05063	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00100	0.00400	300.00000	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	1.28500	0.99800	22.33463	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.51100	0.27200	46.77104	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.02700	0.07600	181.48148	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.13600	0.05600	58.82353	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.30200	0.51000	68.87417	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.15200	0.06300	58.55263	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.26800	0.46700	74.25373	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
29/08/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	1.08600	0.80200	26.15101	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00200	0.00600	200.00000	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.16900	0.07100	57.98817	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.23500	0.42500	80.85106	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.23500	0.10100	57.02128	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.15100	0.30500	101.98675	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.21100	0.09000	57.34597	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.17700	0.34400	94.35028	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.12200	0.04900	59.83607	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.33800	0.55300	63.60947	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.08900	0.03400	61.79775	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.45500	0.68800	51.20879	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	1.03700	0.75200	27.48312	0.00000	0.0000	0
29/08/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.03270	8.73860	3.25595	0.00000	0.0000	132
29/08/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.84400	0.61200	27.48815	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.11100	0.17300	55.85586	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.80700	0.58300	27.75713	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.12400	0.19400	56.45161	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.88100	0.64400	26.90125	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.09800	0.15500	58.16327	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.70300	0.50300	28.44950	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.17000	0.26400	55.29412	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.96000	0.71200	25.83333	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.07700	0.12300	59.74026	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.17800	0.90200	23.42954	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.04500	0.06300	40.00000	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.67000	0.47900	28.50746	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.18700	0.29000	55.08021	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.48600	0.34200	29.62963	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.35300	0.50300	42.49292	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.30900	0.21800	29.44984	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.67600	0.87900	30.02959	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.38700	0.27100	29.97416	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.50400	0.68200	35.31746	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.73600	0.52900	28.12500	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.15300	0.24000	56.86275	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.08800	0.82300	24.35662	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.05500	0.08400	52.72727	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.31600	1.03600	21.27660	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.03300	0.04700	42.42424	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.53300	0.37600	29.45591	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.30000	0.43700	45.66667	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.41000	1.12700	20.07092	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02700	0.03800	40.74074	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
29/08/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.58500	0.41400	29.23077	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.25200	0.37500	48.80952	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.46400	0.32600	29.74138	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.38100	0.53700	40.94488	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.64000	0.45600	28.75000	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.20700	0.31700	53.14010	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.29600	0.20900	29.39189	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.71300	0.92000	29.03226	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.37000	0.25900	30.00000	0.00000	0.0000	0
29/08/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.53700	0.72000	34.07821	0.00000	0.0000	0
29/08/2011	RAIN 2011/09/19			Foreign Exchange Future	14,787.46000	14,571.12000	1.46300	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.12660	1.10460	1.95278	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.03560	0.02090	41.29213	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.00900	0.01630	81.11111	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01280	0.00610	52.34375	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.03620	0.05150	42.26519	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.07740	0.05670	26.74419	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.00080	0.00210	162.50000	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.14160	1.11860	2.01472	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.06690	0.05230	21.82362	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.02530	0.03370	33.20158	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.04280	0.03240	24.29907	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.05120	0.06380	24.60938	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.10200	0.08320	18.43137	0.00000	0.0000	0
29/08/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.01040	0.01460	40.38462	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>511,757</b>
<b>Option Open Interest</b>										<b>346,686</b>
<b>Total</b>										<b>858,443</b>