



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 30/08/2011

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
30/08/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.05260	7.09870	0.65366	7.11180	7.0500	228,965
30/08/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.00200	0.95500	4.69062	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.05100	1.00500	4.37678	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	3,000
30/08/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.95300	0.90600	4.93179	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.75700	0.71100	6.07662	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	15,000
30/08/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	5,000
30/08/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.38100	0.33700	11.54856	0.00000	0.0000	2,800
30/08/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.27700	0.31300	12.99639	0.00000	0.0000	1,230
30/08/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.02400	0.01400	41.66667	0.00000	0.0000	10,000
30/08/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.20300	0.23200	14.28571	0.00000	0.0000	6,000
30/08/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.05000	0.03300	34.00000	0.00000	0.0000	10,000
30/08/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.42600	0.38100	10.56338	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	10,000
30/08/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.56500	0.51900	8.14159	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	200
30/08/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.36300	0.40500	11.57025	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	5,980
30/08/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.45800	0.50200	9.60699	0.00000	0.0000	6,060
30/08/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.14500	0.11200	22.75862	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.09800	0.11100	13.26531	0.00000	0.0000	6,060
30/08/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.74700	2.70100	1.67455	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.29500	0.25300	14.23729	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.04800	0.05200	8.33333	0.00000	0.0000	8,880
30/08/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.21500	0.17700	17.67442	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	6,250
30/08/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	8,880
30/08/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.50700	0.55100	8.67850	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.31900	0.35700	11.91223	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
30/08/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01600	0.00800	50.00000	0.00000	0.0000	1,980
30/08/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.03600	0.02200	38.88889	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.23900	0.27100	13.38912	0.00000	0.0000	1,980
30/08/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.47200	0.42600	9.74576	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.17100	0.19600	14.61988	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.06800	0.04700	30.88235	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.61300	0.56700	7.50408	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.17900	0.14300	20.11173	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.14200	0.16400	15.49296	0.00000	0.0000	9,143
30/08/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.08900	0.06500	26.96629	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.65400	0.70000	7.03364	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.70900	0.66300	6.48801	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.30300	1.34900	3.53031	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.25400	0.21400	15.74803	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.51800	0.47300	8.68726	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.25300	1.29900	3.67119	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.10100	1.05400	4.26885	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.20300	1.24900	3.82377	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.66100	0.61400	7.11044	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.75300	0.79900	6.10890	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.35300	1.39900	3.39985	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.11700	0.13500	15.38462	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.11400	0.08600	24.56140	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.41000	0.45300	10.48780	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	200
30/08/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.33700	0.29400	12.75964	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.85500	0.80800	5.49708	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.25	C	Foreign Exchange Future	0.00000	0.00300	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.25	P	Foreign Exchange Future	0.00000	1.15400	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
30/08/2011	\$ / R 2011/09/19	5.95	C	Foreign Exchange Future	0.00000	1.14900	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.25	C	Foreign Exchange Future	0.00000	0.84900	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.20	C	Foreign Exchange Future	0.00000	0.00300	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/09/19	8.20	P	Foreign Exchange Future	0.00000	1.10400	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.14310	7.19000	0.65658	7.20610	7.1538	63,908
30/08/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.21300	0.22200	4.22535	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.42000	0.38200	9.04762	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.19900	0.20700	4.02010	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.45600	0.41700	8.55263	0.00000	0.0000	1,000
30/08/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22800	0.23900	4.82456	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.38500	0.34900	9.35065	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.10200	0.08400	17.64706	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.49500	0.52400	5.85859	0.00000	0.0000	6,425
30/08/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.95300	0.90600	4.93179	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09600	0.09600	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.20400	0.17700	13.23529	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.34700	0.36700	5.76369	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.35100	0.31600	9.97151	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.24400	0.25600	4.91803	0.00000	0.0000	5,560
30/08/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.01000	1.05100	4.05941	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	5,000
30/08/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.53100	0.49100	7.53296	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.17400	0.18100	4.02299	0.00000	0.0000	10,000
30/08/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.73200	0.76900	5.05464	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.77700	0.81500	4.89060	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.03400	0.02500	26.47059	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.91500	0.95500	4.37158	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.09100	0.09000	1.09890	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.99800	0.95000	4.80962	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.20200	1.24500	3.57737	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.18600	0.19400	4.30108	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.49300	0.45400	7.91075	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.53100	0.56200	5.83804	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.08800	0.07200	18.18182	0.00000	0.0000	5,000
30/08/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.46000	0.48800	6.08696	0.00000	0.0000	200
30/08/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.11700	0.09800	16.23932	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.10700	0.10800	0.93458	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.86400	0.81800	5.32407	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.13600	0.13900	2.20588	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.69300	0.64900	6.34921	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
30/08/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.42900	0.45400	5.82751	0.00000	0.0000	560
30/08/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.13600	0.11400	16.17647	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.86900	0.90800	4.48792	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.02600	0.01800	30.76923	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.82300	0.86100	4.61725	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.15400	1.19600	3.63951	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.12000	0.12200	1.66667	0.00000	0.0000	1,000
30/08/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.77700	0.73200	5.79151	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.15300	0.15800	3.26797	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.61000	0.56800	6.88525	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.60800	0.64000	5.26316	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.06500	0.05000	23.07692	0.00000	0.0000	5,000
30/08/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.30000	1.34400	3.38462	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.11300	0.11500	1.76991	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.82000	0.77500	5.48780	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.31800	0.28500	10.37736	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.26100	0.27500	5.36398	0.00000	0.0000	14,600
30/08/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	0.64800	0.68200	5.24691	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.05500	0.04200	23.63636	0.00000	0.0000	560
30/08/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.00000	0.06500	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.00000	1.22500	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.00000	0.07600	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.00000	1.08600	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	0.00000	1.09900	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00900	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.00000	0.29600	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00000	0.25600	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	0.00000	0.42300	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.13300	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.00000	0.31800	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00000	0.22800	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.00000	0.60000	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.06000	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	0.00000	1.00300	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.01300	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.00000	0.06800	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.00000	1.17800	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	0.00000	0.72400	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00000	0.03400	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.00000	0.39400	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00000	0.15400	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.00000	0.14800	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
30/08/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00000	0.60800	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.22820	7.27510	0.64885	7.27700	7.2735	17,731
30/08/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.47000	0.48900	4.04255	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.27800	0.25000	10.07194	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.44700	0.46400	3.80313	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.30500	0.27500	9.83607	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.49400	0.51400	4.04858	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.25200	0.22500	10.71429	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.48700	0.50700	4.10678	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.25900	0.23200	10.42471	0.00000	0.0000	1,000
30/08/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.41900	0.43500	3.81862	0.00000	0.0000	30,100
30/08/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.34100	0.31000	9.09091	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.37900	0.39300	3.69393	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.40100	0.36800	8.22943	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.60100	0.62800	4.49251	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.17300	0.15300	11.56069	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.39900	0.41400	3.75940	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.37100	0.33900	8.62534	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.63400	0.66200	4.41640	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.15600	0.13700	12.17949	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.28300	0.29200	3.18021	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.60500	0.56700	6.28099	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.19800	0.20100	1.51515	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.92000	0.87600	4.78261	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.32700	0.33800	3.36391	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.49900	0.46300	7.21443	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.14900	0.14900	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.22100	1.17400	3.84930	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.66800	0.69700	4.34132	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.14000	0.12200	12.85714	0.00000	0.0000	10,000
30/08/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.14300	0.14300	0.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.26500	1.21800	3.71542	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.57000	0.59500	4.38596	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.19200	0.17000	11.45833	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.19000	0.19300	1.57895	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.96200	0.91800	4.57380	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.44100	0.45800	3.85488	0.00000	0.0000	10,000
30/08/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.31300	0.28300	9.58466	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.70300	0.73300	4.26743	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.12500	0.10800	13.60000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.31200	0.32200	3.20513	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.53400	0.49700	6.92884	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.16100	0.16200	0.62112	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.13300	1.08700	4.06002	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.21600	0.22000	1.85185	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
30/08/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.83800	0.79500	5.13126	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.46300	0.48200	4.10367	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.28500	0.25700	9.82456	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.74000	0.77100	4.18919	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.11200	0.09600	14.28571	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.22600	0.23100	2.21239	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.79800	0.75600	5.26316	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.18200	0.18500	1.64835	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.00400	0.96000	4.38247	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.20700	0.21100	1.93237	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.87900	0.83600	4.89192	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.16800	0.16900	0.59524	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.09000	1.04400	4.22018	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.34400	0.35600	3.48837	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.46600	0.43100	7.51073	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.36100	0.37400	3.60111	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.43300	0.39900	7.85219	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.53900	0.56400	4.63822	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.21100	0.18900	10.42654	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.00000	0.25300	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.00000	0.67800	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.00000	0.17700	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.00000	1.00200	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.00000	0.30700	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.00000	0.53200	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	0.00000	0.93600	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.06100	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	0.00000	1.16000	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.03500	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.00000	0.27800	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.00000	0.60300	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.00000	0.15600	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.00000	1.13100	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	0.00000	1.11500	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.04000	100.00000	0.00000	0.0000	0
30/08/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.31360	7.36060	0.64264	0.00000	0.0000	2,009
30/08/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.49500	0.51000	3.03030	0.00000	0.0000	0
30/08/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.43100	0.39900	7.42459	0.00000	0.0000	0
30/08/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.47500	0.49000	3.15789	0.00000	0.0000	0
30/08/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.46100	0.42900	6.94143	0.00000	0.0000	0
30/08/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.51500	0.53200	3.30097	0.00000	0.0000	0
30/08/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.40100	0.37100	7.48130	0.00000	0.0000	0
30/08/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.40350	7.44980	0.62538	0.00000	0.0000	416
30/08/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.63200	0.65100	3.00633	0.00000	0.0000	0
30/08/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.42900	0.40100	6.52681	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
30/08/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.61100	0.62900	2.94599	0.00000	0.0000	0
30/08/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.45800	0.42900	6.33188	0.00000	0.0000	0
30/08/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.65400	0.67400	3.05810	0.00000	0.0000	16,000
30/08/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.40100	0.37400	6.73317	0.00000	0.0000	0
30/08/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.48800	0.45800	6.14754	0.00000	0.0000	0
30/08/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.59100	0.60800	2.87648	0.00000	0.0000	42,000
30/08/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.50390	7.54990	0.61301	0.00000	0.0000	0
30/08/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.56200	0.57500	2.31317	0.00000	0.0000	0
30/08/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.75800	0.72500	4.35356	0.00000	0.0000	0
30/08/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.54600	0.55900	2.38095	0.00000	0.0000	0
30/08/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.79200	0.75900	4.16667	0.00000	0.0000	0
30/08/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.57900	0.59200	2.24525	0.00000	0.0000	0
30/08/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.72500	0.69200	4.55172	0.00000	0.0000	0
30/08/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.97100	0.93500	3.70752	0.00000	0.0000	0
30/08/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.47500	0.48500	2.10526	0.00000	0.0000	300
30/08/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.49320	8.54050	0.55692	0.00000	0.0000	0
30/08/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.23600	1.24200	0.48544	0.00000	0.0000	0
30/08/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.24300	1.20200	3.29847	0.00000	0.0000	0
30/08/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.21900	1.22500	0.49221	0.00000	0.0000	0
30/08/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.27600	1.23500	3.21317	0.00000	0.0000	0
30/08/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.25300	1.26000	0.55866	0.00000	0.0000	0
30/08/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.21000	1.17000	3.30579	0.00000	0.0000	0
30/08/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.93200	0.89500	3.96996	0.00000	0.0000	0
30/08/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.42500	1.43500	0.70175	0.00000	0.0000	200
30/08/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.35890	9.40620	0.50540	0.00000	0.0000	0
30/08/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.69700	1.70000	0.17678	0.00000	0.0000	0
30/08/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.53800	1.49400	2.86086	0.00000	0.0000	0
30/08/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.68000	1.68300	0.17857	0.00000	0.0000	0
30/08/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.57100	1.52700	2.80076	0.00000	0.0000	0
30/08/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.71500	1.71800	0.17493	0.00000	0.0000	0
30/08/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.50600	1.46200	2.92165	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.05260	7.09870	0.65366	7.09700	7.0702	449
30/08/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.09800	0.11060	12.85714	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.14540	0.11190	23.03989	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.08187	0.09167	11.97020	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.17927	0.14297	20.24879	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.11720	0.13534	15.47782	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.11460	0.08664	24.39791	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.21581	0.17721	17.88610	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.06841	0.07591	10.96331	0.00000	0.0000	50
30/08/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.14310	7.19000	0.65658	7.18750	7.1875	97
30/08/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.34743	0.36724	5.70187	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.20433	0.17724	13.25797	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.32341	0.34180	5.68628	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.23031	0.20180	12.37897	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
30/08/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.37307	0.39436	5.70670	0.00000	0.0000	0
30/08/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.17997	0.15436	14.23015	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19			Foreign Exchange Future	11.58380	11.55250	0.27020	0.00000	0.0000	22,001
30/08/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.20800	0.18200	12.50000	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.12400	0.13000	4.83871	0.00000	0.0000	200
30/08/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.18000	0.15500	13.88889	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.14600	0.15300	4.79452	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.23800	0.21100	11.34454	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.10400	0.10900	4.80769	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.13500	0.11700	13.33333	0.00000	0.0000	5,490
30/08/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.20100	0.21500	6.96517	0.00000	0.0000	100
30/08/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.03500	0.03000	14.28571	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.55100	0.57800	4.90018	0.00000	0.0000	200
30/08/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.59700	0.56600	5.19263	0.00000	0.0000	3,455
30/08/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	1.08700	1.05500	2.94388	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	5,490
30/08/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.64500	0.61300	4.96124	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	1,200
30/08/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.42000	0.39100	6.90476	0.00000	0.0000	1,200
30/08/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.74200	0.71000	4.31267	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	630
30/08/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.50600	0.47600	5.92885	0.00000	0.0000	630
30/08/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.46200	0.43300	6.27706	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.38100	0.40300	5.77428	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.10100	0.08700	13.86139	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.26700	0.28500	6.74157	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.08800	0.07500	14.77273	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.30400	0.32300	6.25000	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.38000	0.35100	7.63158	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.84000	0.80800	3.80952	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.11700	0.10100	13.67521	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.23300	0.24900	6.86695	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.07500	0.06400	14.66667	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.34100	0.36200	6.15836	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.93800	0.90700	3.30490	0.00000	0.0000	0
30/08/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19			Foreign Exchange Future	11.72040	11.68870	0.27047	11.72800	11.6850	12,325
30/08/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.44400	0.42200	4.95495	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
30/08/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.37400	0.38300	2.40642	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.42100	0.40000	4.98812	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.40100	0.41100	2.49377	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.46800	0.44500	4.91453	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.34800	0.35600	2.29885	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.25500	0.24100	5.49020	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.73500	0.75200	2.31293	0.00000	0.0000	150
30/08/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.63400	0.60600	4.41640	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.21400	0.21700	1.40187	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.34400	0.32600	5.23256	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.52400	0.53700	2.48092	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.40000	0.38000	5.00000	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.43000	0.44100	2.55814	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.26000	1.22600	2.69841	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.08200	1.04800	3.14233	0.00000	0.0000	0
30/08/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.06200	0.05900	4.83871	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19			Foreign Exchange Future	11.84690	11.81510	0.26842	11.82500	11.8250	2,782
30/08/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.77300	0.74900	3.10479	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.37600	0.38400	2.12766	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.74600	0.72300	3.08311	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.39900	0.40800	2.25564	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.80000	0.77600	3.00000	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.35300	0.36100	2.26629	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.72100	0.69800	3.19001	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.42400	0.43300	2.12264	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.56200	0.54500	3.02491	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.61500	0.63000	2.43902	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.05600	1.02600	2.84091	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.20900	0.21100	0.95694	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.60300	0.58400	3.15091	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.55600	0.56900	2.33813	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.42600	0.41300	3.05164	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.87900	0.89800	2.16155	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.82800	0.80300	3.01932	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.33100	0.33800	2.11480	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.12900	1.09800	2.74579	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.18200	0.18300	0.54945	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.64800	0.62800	3.08642	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.50100	0.51300	2.39521	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.98600	0.95700	2.94118	0.00000	0.0000	0
30/08/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.23900	0.24200	1.25523	0.00000	0.0000	0
30/08/2011	£ / R 2012/06/18			Foreign Exchange Future	11.97290	11.94170	0.26059	0.00000	0.0000	0
30/08/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.76600	0.74700	2.48042	0.00000	0.0000	0
30/08/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.64300	0.65500	1.86625	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
30/08/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.74400	0.72600	2.41935	0.00000	0.0000	0
30/08/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.67100	0.68400	1.93741	0.00000	0.0000	0
30/08/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.78800	0.76800	2.53807	0.00000	0.0000	0
30/08/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.61500	0.62600	1.78862	0.00000	0.0000	0
30/08/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.09170	0.09250	0.87241	0.09295	0.0929	12,401
30/08/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.01171	0.01251	6.83177	0.00000	0.0000	0
30/08/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
30/08/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00236	0.00293	24.15254	0.00000	0.0000	0
30/08/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00066	0.00043	34.84848	0.00000	0.0000	0
30/08/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.02170	0.02250	3.68664	0.00000	0.0000	0
30/08/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/08/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.40830	11.40750	0.00701	0.00000	0.0000	0
30/08/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.09300	0.09380	0.86022	0.00000	0.0000	200
30/08/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01322	0.01395	5.52194	0.00000	0.0000	0
30/08/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00022	0.00015	31.81818	0.00000	0.0000	0
30/08/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00556	0.00593	6.65468	0.00000	0.0000	0
30/08/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00256	0.00213	16.79688	0.00000	0.0000	0
30/08/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.02305	0.02384	3.42733	0.00000	0.0000	0
30/08/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00005	0.00004	20.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19			Foreign Exchange Future	10.24860	10.24850	0.00098	10.28850	10.2080	60,919
30/08/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.60400	0.60300	0.16556	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.55500	0.55400	0.18018	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.65300	0.65200	0.15314	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	2,065
30/08/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.46100	0.45900	0.43384	0.00000	0.0000	5,655
30/08/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.23800	0.23200	2.52101	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.08700	0.08000	8.04598	0.00000	0.0000	3,590
30/08/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.95000	0.95000	0.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	6,195
30/08/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.14100	0.13200	6.38298	0.00000	0.0000	6,195
30/08/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.14200	0.13400	5.63380	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.29400	0.28900	1.70068	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.43900	0.43500	0.91116	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.85100	0.85000	0.11751	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.35400	0.34900	1.41243	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.39600	0.39100	1.26263	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
30/08/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.31400	0.30800	1.91083	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.85800	0.85700	0.11655	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.90600	0.90600	0.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	11.60	P	Foreign Exchange Future	1.35200	1.35300	0.07396	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.61900	0.61700	0.32310	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.35	C	Foreign Exchange Future	0.10300	0.09500	7.76699	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.35	P	Foreign Exchange Future	0.20400	0.19700	3.43137	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.20	C	Foreign Exchange Future	0.16600	0.15800	4.81928	0.00000	0.0000	0
30/08/2011	€ / R 2011/09/19	10.20	P	Foreign Exchange Future	0.11700	0.11000	5.98291	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19			Foreign Exchange Future	10.36810	10.36860	0.00482	10.37850	10.3785	5,371
30/08/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.68100	0.67500	0.88106	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.11300	0.10600	6.19469	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.64400	0.63800	0.93168	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.12600	0.11900	5.55556	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.71900	0.71200	0.97357	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.10100	0.09300	7.92079	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.54700	0.54000	1.27971	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.17900	0.17100	4.46927	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.87900	0.87300	0.68259	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.09700	1.09300	0.36463	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.00800	1.00300	0.49603	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.04000	0.03400	15.00000	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.07900	0.07400	6.32911	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.46100	1.45500	0.41068	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.57800	0.57200	1.03806	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.16000	0.15300	4.37500	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.09100	0.08600	5.49451	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.32300	1.31700	0.45351	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	0.92100	0.91600	0.54289	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.17200	0.16600	3.48837	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.80400	0.79700	0.87065	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.41000	0.40300	1.70732	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.29200	0.28400	2.73973	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.08700	0.08200	5.74713	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.36900	1.36300	0.43828	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.36400	0.35700	1.92308	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.34600	0.33800	2.31214	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
30/08/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.51700	0.51000	1.35397	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.19900	0.19100	4.02010	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	0.83700	0.83200	0.59737	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.13900	0.13200	5.03597	0.00000	0.0000	0
30/08/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.97100	0.96300	0.82389	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19			Foreign Exchange Future	10.48000	10.48090	0.00859	0.00000	0.0000	8,103
30/08/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.67900	0.67100	1.17820	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.29900	0.29000	3.01003	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.65200	0.64400	1.22699	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.32200	0.31300	2.79503	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.70700	0.69900	1.13154	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.27700	0.26800	3.24910	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.48400	1.48000	0.26954	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.05400	0.04900	9.25926	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.60100	0.59300	1.33111	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.37100	0.36200	2.42588	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.86800	0.86000	0.92166	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.18800	0.17900	4.78723	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.52900	1.52600	0.19621	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.80000	0.79200	1.00000	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.22000	0.21100	4.09091	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.45200	0.44300	1.99115	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.57200	0.56200	1.74825	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.40000	0.39200	2.00000	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.67000	0.66100	1.34328	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.57700	0.56900	1.38648	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.39700	0.38800	2.26700	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.30300	0.29500	2.64026	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.92300	0.91400	0.97508	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.22400	0.21600	3.57143	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.24400	1.23500	0.72347	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.35500	0.34600	2.53521	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.77500	0.76500	1.29032	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.18700	0.17900	4.27807	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.45700	1.44800	0.61771	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.34100	0.33300	2.34604	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.81100	0.80200	1.10974	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.05200	1.04500	0.66540	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.12200	0.11400	6.55738	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.26000	0.25200	3.07692	0.00000	0.0000	0
30/08/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.08000	1.07100	0.83333	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.08890	7.13550	0.65737	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.43200	0.46600	7.87037	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
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.04300	0.03100	27.90698	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.39200	0.42400	8.16327	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.05300	0.03900	26.41509	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.47400	0.50900	7.38397	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.03500	0.02400	31.42857	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.14800	0.12100	18.24324	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.23700	0.25600	8.01688	0.00000	0.0000	14,286
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.41500	0.37300	10.12048	0.00000	0.0000	0
30/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.10400	0.10800	3.84615	0.00000	0.0000	6,757
30/08/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.48360	7.56520	1.09038	0.00000	0.0000	25,785
30/08/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.83400	0.91600	9.83213	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.78500	0.86600	10.31847	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.88400	0.96600	9.27602	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.09300	0.13600	46.23656	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.10900	0.07100	34.86239	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12000	0.16800	40.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.08600	0.05300	38.37209	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.48900	0.56800	16.15542	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.30300	0.37500	23.76238	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.01900	0.01000	47.36842	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.07300	0.10700	46.57534	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.13900	0.09200	33.81295	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.34700	0.42100	21.32565	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.47300	0.39500	16.49049	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.73500	0.81600	11.02041	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.52100	0.44300	14.97121	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.80	C	Foreign Exchange Future	0.68600	0.76700	11.80758	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.10	C	Foreign Exchange Future	0.39400	0.47000	19.28934	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.10	P	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	8.15	P	Foreign Exchange Future	0.66900	0.58900	11.95815	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.40	C	Foreign Exchange Future	0.15000	0.20500	36.66667	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	7.40	P	Foreign Exchange Future	0.06600	0.04000	39.39394	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
30/08/2011	AUS / R 2011/09/19	8.05	P	Foreign Exchange Future	0.57000	0.49100	13.85965	0.00000	0.0000	0
30/08/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.49420	7.57650	1.09818	7.57270	7.5260	831

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
30/08/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.86400	0.94600	9.49074	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.81800	0.89400	9.29095	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.91000	0.99200	9.01099	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.22900	0.27200	18.77729	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.23500	0.19600	16.59574	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.33900	0.39300	15.92920	0.00000	0.0000	0
30/08/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.14500	0.11700	19.31034	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.51350	7.59610	1.09935	0.00000	0.0000	1,680
30/08/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.45400	0.50800	11.89427	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19100	0.16200	15.18325	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.42500	0.47700	12.23529	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.21200	0.18100	14.62264	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.48500	0.54100	11.54639	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17200	0.14500	15.69767	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.37100	0.41900	12.93801	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.25800	0.22300	13.56589	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.66300	0.73000	10.10558	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.10000	0.08400	16.00000	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.23000	0.26000	13.04348	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.46700	0.41400	11.34904	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.34600	0.39100	13.00578	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.28300	0.24500	13.42756	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.62500	0.69000	10.40000	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.11200	0.09400	16.07143	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.33200	1.41100	5.93093	0.00000	0.0000	0
30/08/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
30/08/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.51030	8.59950	1.04814	0.00000	0.0000	0
30/08/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.58200	1.65200	4.42478	0.00000	0.0000	0
30/08/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.37200	0.35300	5.10753	0.00000	0.0000	0
30/08/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.54800	1.61700	4.45736	0.00000	0.0000	0
30/08/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.38800	0.36800	5.15464	0.00000	0.0000	0
30/08/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.61700	1.68700	4.32900	0.00000	0.0000	0
30/08/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35700	0.33800	5.32213	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.21550	7.23720	0.30074	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.05800	0.06100	5.17241	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.09300	0.07400	20.43011	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.12700	0.10600	16.53543	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.07800	0.08800	12.82051	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.06300	0.05100	19.04762	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.58600	0.56400	3.75427	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
30/08/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.53700	0.51500	4.09683	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.63600	0.61400	3.45912	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.34400	0.32100	6.68605	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.61600	0.63800	3.57143	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.32000	0.34000	6.25000	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.73600	0.71300	3.12500	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.29330	7.31600	0.31124	0.00000	0.0000	10
30/08/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.22000	0.22800	3.63636	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.17700	0.16200	8.47458	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.19600	0.20300	3.57143	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.20300	0.18700	7.88177	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.24700	0.25500	3.23887	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.15400	0.13900	9.74026	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.09600	0.09700	1.04167	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.45300	0.43100	4.85651	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.53200	0.54800	3.00752	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.10600	0.10700	0.94340	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.41300	0.39100	5.32688	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.49000	0.50500	3.06122	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.15900	0.16400	3.14465	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.26600	0.24800	6.76692	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.44800	0.46300	3.34821	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.14400	0.14800	2.77778	0.00000	0.0000	0
30/08/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.30100	0.28200	6.31229	0.00000	0.0000	0
30/08/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.00660	0.00360	45.45455	0.00000	0.0000	22,388
30/08/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.18590	0.21860	17.59010	0.00000	0.0000	21,898
30/08/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.59600	8.67410	0.90856	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.94900	1.02600	8.11380	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.90000	0.97600	8.44444	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.99800	1.07500	7.71543	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.27200	0.32000	17.64706	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.07600	0.04600	39.47368	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.05600	0.05600	0.00000	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
30/08/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.51000	0.43200	15.29412	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.06300	0.06400	1.58730	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.46700	0.39000	16.48822	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.80200	0.87800	9.47631	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.07100	0.07400	4.22535	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.42500	0.35000	17.64706	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.10100	0.11200	10.89109	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.30500	0.23800	21.96721	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.09000	0.09700	7.77778	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.34400	0.27300	20.63953	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.55300	0.47500	14.10488	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.68800	0.60800	11.62791	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.75200	0.82800	10.10638	0.00000	0.0000	0
30/08/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.73860	8.81440	0.86742	8.84000	8.8400	264
30/08/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.61200	0.65200	6.53595	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.17300	0.13800	20.23121	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.58300	0.61800	6.00343	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.19400	0.15400	20.61856	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.64400	0.68700	6.67702	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.15500	0.12300	20.64516	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.50300	0.52800	4.97018	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.26400	0.21400	18.93939	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.71200	0.76100	6.88202	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.12300	0.09700	21.13821	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.90200	0.96300	6.76275	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.06300	0.04900	22.22222	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.47900	0.50100	4.59290	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.29000	0.23700	18.27586	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.34200	0.34500	0.87719	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.50300	0.43100	14.31412	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.21800	0.20700	5.04587	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.87900	0.79300	9.78385	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.27100	0.26600	1.84502	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.68200	0.60200	11.73021	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.52900	0.55700	5.29301	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.24000	0.19300	19.58333	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.82300	0.87900	6.80437	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.08400	0.06500	22.61905	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.03600	1.10000	6.17761	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.04700	0.03600	23.40426	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.37600	0.38300	1.86170	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
30/08/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.43700	0.36900	15.56064	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.12700	1.19400	5.94499	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.03800	0.03000	21.05263	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.41400	0.42700	3.14010	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.37500	0.31300	16.53333	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.32600	0.32700	0.30675	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.53700	0.46300	13.78026	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.45600	0.47500	4.16667	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.31700	0.26100	17.66562	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.20900	0.19700	5.74163	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.92000	0.83300	9.45652	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.25900	0.25300	2.31660	0.00000	0.0000	0
30/08/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.72000	0.63900	11.25000	0.00000	0.0000	0
30/08/2011	RAIN 2011/09/19			Foreign Exchange Future	14,571.12000	14,620.86000	0.34136	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.10460	1.11230	0.69708	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02090	0.02390	14.35407	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.01630	0.01160	28.83436	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00610	0.00660	8.19672	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.05150	0.04430	13.98058	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05670	0.06330	11.64021	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.00210	0.00100	52.38095	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.11860	1.12640	0.69730	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.05230	0.05570	6.50096	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.03370	0.02930	13.05638	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.03240	0.03420	5.55556	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.06380	0.05780	9.40439	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.08320	0.08830	6.12981	0.00000	0.0000	0
30/08/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.01460	0.01190	18.49315	0.00000	0.0000	0

Future Open Interest	510,533
Option Open Interest	346,686
Total	857,219