



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/09/2011

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
29/09/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.91890	7.96410	0.57079	7.99320	7.9243	320,973
29/09/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.69000	0.78400	13.62319	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.12100	0.17000	40.49587	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.65500	0.75100	14.65649	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.13600	0.18700	37.50000	0.00000	0.0000	1,000
29/09/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.72500	0.81800	12.82759	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.10600	0.15400	45.28302	0.00000	0.0000	3,780
29/09/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.02300	0.05000	117.39130	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.19200	1.26400	6.04027	0.00000	0.0000	6,425
29/09/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.43700	0.48900	11.89931	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.35600	0.45300	27.24719	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.04600	0.08400	82.60870	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.96500	1.04800	8.60104	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.09300	0.13800	48.38710	0.00000	0.0000	1,000
29/09/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.76200	0.85200	11.81102	0.00000	0.0000	5,560
29/09/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.77300	1.82700	3.04569	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00400	0.01300	225.00000	0.00000	0.0000	5,000
29/09/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.17100	0.22400	30.99415	0.00000	0.0000	12,000
29/09/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.59000	0.68800	16.61017	0.00000	0.0000	11,280
29/09/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.47800	1.53900	4.12720	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00900	0.02500	177.77778	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.52700	1.58600	3.86379	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00800	0.02200	175.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.67400	1.73000	3.34528	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00500	0.01600	220.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.33800	0.43500	28.69822	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.46900	0.52100	11.08742	0.00000	0.0000	10,750
29/09/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.97100	2.02300	2.63825	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00200	0.00900	350.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.62200	0.71900	15.59486	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.15300	0.20500	33.98693	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.23900	1.30900	5.64972	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02000	0.04500	125.00000	0.00000	0.0000	16,340
29/09/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.14600	1.22000	6.45724	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/09/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.02700	0.05600	107.40741	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.39400	0.49200	24.87310	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.37500	0.42800	14.13333	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.48200	0.58100	20.53942	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.26300	0.31700	20.53232	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.10000	1.17600	6.90909	0.00000	0.0000	560
29/09/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.03100	0.06200	100.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.62400	1.68200	3.57143	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00500	0.01800	260.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.57500	1.63300	3.68254	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00600	0.01900	216.66667	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.92200	1.97400	2.70552	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00300	0.01000	233.33333	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.43600	0.53500	22.70642	0.00000	0.0000	1,000
29/09/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.31700	0.37100	17.03470	0.00000	0.0000	5,128
29/09/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.53400	0.63200	18.35206	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.21500	0.26800	24.65116	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.33400	1.40000	4.94753	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01500	0.03600	140.00000	0.00000	0.0000	5,000
29/09/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.07100	2.12200	2.46258	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00200	0.00800	300.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.41400	0.51300	23.91304	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.34500	0.39900	15.65217	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.08100	0.12400	53.08642	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.80000	0.88800	11.00000	0.00000	0.0000	14,600
29/09/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.38200	1.44600	4.63097	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.01300	0.03200	146.15385	0.00000	0.0000	560
29/09/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.25200	0.34100	35.31746	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.68300	0.72700	6.44217	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.29100	0.38500	32.30241	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.57200	0.62100	8.56643	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.82200	1.87600	2.96378	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00300	0.01200	300.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.83900	0.92500	10.25030	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.07000	0.11100	58.57143	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.05500	1.13200	7.29858	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.03600	0.06800	88.88889	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.87900	0.96500	9.78385	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.06000	0.10100	68.33333	0.00000	0.0000	1,000
29/09/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.28600	1.35400	5.28771	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01700	0.04000	135.29412	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.72300	1.77900	3.25015	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00400	0.01500	275.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.26400	0.35500	34.46970	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.64500	0.69100	7.13178	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
29/09/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.43000	1.49200	4.33566	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.01100	0.02800	154.54545	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.01000	1.09000	7.92079	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.04100	0.07600	85.36585	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.50700	0.60600	19.52663	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.23800	0.29200	22.68908	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.24000	0.32800	36.66667	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.72100	0.76400	5.96394	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.27800	0.37000	33.09353	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.60900	0.65600	7.71757	0.00000	0.0000	100
29/09/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.45800	0.55700	21.61572	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.28900	0.34300	18.68512	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.92200	1.00600	9.11063	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.05300	0.09200	73.58491	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.32200	0.41700	29.50311	0.00000	0.0000	11,900
29/09/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.50300	0.55300	9.94036	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.87200	1.92500	2.83120	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00300	0.01100	266.66667	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.37400	0.47200	26.20321	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.40500	0.45800	13.08642	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.56100	0.65800	17.29055	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.19200	0.24400	27.08333	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.30600	0.40100	31.04575	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.53700	0.58700	9.31099	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.17500	0.25200	44.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	1.00600	1.03800	3.18091	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	1.04800	1.07900	2.95802	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.16700	0.24300	45.50898	0.00000	0.0000	10,750
29/09/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.02600	0.05400	107.69231	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	3.05700	3.04000	0.55610	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.98900	3.95700	0.80221	0.00000	0.0000	0
29/09/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00800	0.02100	162.50000	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.00970	8.05630	0.58179	8.05220	8.0522	40,122
29/09/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.10100	1.19200	8.26521	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.12700	0.17200	35.43307	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.06200	1.15400	8.66290	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.13800	0.18400	33.33333	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.14100	1.23000	7.80018	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.11700	0.16000	36.75214	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.13000	1.21900	7.87611	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.12000	0.16300	35.83333	0.00000	0.0000	1,000
29/09/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.01300	1.10700	9.27937	0.00000	0.0000	30,100
29/09/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.15300	0.20100	31.37255	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.94200	1.03500	9.87261	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.18200	0.22900	25.82418	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
29/09/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.29400	1.37800	6.49150	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.08400	0.12200	45.23810	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.97600	1.07100	9.73361	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.16600	0.21500	29.51807	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.33700	1.41800	6.05834	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.07700	0.11200	45.45455	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.76000	0.85800	12.89474	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.30000	0.35200	17.33333	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.57900	0.67700	16.92573	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.51900	0.57100	10.01927	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.84700	0.94300	11.33412	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.23700	0.28700	21.09705	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.45800	0.55500	21.17904	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.74800	0.79900	6.81818	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.38000	1.46000	5.79710	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.07000	0.10400	48.57143	0.00000	0.0000	10,000
29/09/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.44400	0.53900	21.39640	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.78400	0.83300	6.25000	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.25200	1.33700	6.78914	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.09200	0.13100	42.39130	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.56000	0.65900	17.67857	0.00000	0.0000	5,000
29/09/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.55000	0.60300	9.63636	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.05200	1.14400	8.74525	0.00000	0.0000	10,000
29/09/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.14200	0.18800	32.39437	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.42300	1.50200	5.55165	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.06300	0.09600	52.38095	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.81700	0.91400	11.87271	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.25700	0.30800	19.84436	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.49000	0.58700	19.79592	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.68000	0.73100	7.50000	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.61900	0.71700	15.83199	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.45900	0.51100	11.32898	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.09000	1.18100	8.34862	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.13000	0.17500	34.61538	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.46700	1.54400	5.24881	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.05700	0.08800	54.38596	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.64000	0.73800	15.31250	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.43000	0.48200	12.09302	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.54200	0.64100	18.26568	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.58200	0.63500	9.10653	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.59900	0.69700	16.36060	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.48900	0.54100	10.63395	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.50600	0.60400	19.36759	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.64600	0.69800	8.04954	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.87800	0.97300	10.82005	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
29/09/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.21800	0.26700	22.47706	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.91000	1.00300	10.21978	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.20000	0.24700	23.50000	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.21100	1.29700	7.10157	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.10100	0.14100	39.60396	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.68400	0.78200	14.32749	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.37400	0.42600	13.90374	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.52400	0.62200	18.70229	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.61400	0.66600	8.46906	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.78800	0.88500	12.30964	0.00000	0.0000	5,000
29/09/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.27800	0.32900	18.34532	0.00000	0.0000	2,420
29/09/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.64700	1.72000	4.43230	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.03700	0.06400	72.97297	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.88500	1.95100	3.50133	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.02500	0.04500	80.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.73300	0.83100	13.36971	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.32300	0.37500	16.09907	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.47400	0.57100	20.46414	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.71400	0.76500	7.14286	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.83700	1.90400	3.64725	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.02700	0.04800	77.77778	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.17000	1.25800	7.52137	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.11000	0.15200	38.18182	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.66200	0.75900	14.65257	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.40200	0.45300	12.68657	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.42900	0.52400	22.14452	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.81900	0.86800	5.98291	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.60200	1.67400	4.49438	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.04200	0.06800	61.90476	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.70800	0.80500	13.70056	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.34800	0.39900	14.65517	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.51200	1.58700	4.96032	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.05200	0.08100	55.76923	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.55600	1.63000	4.75578	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.04600	0.07400	60.86957	0.00000	0.0000	2,420
29/09/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.69400	1.76500	4.19126	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.03400	0.05900	73.52941	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.93200	1.99800	3.41615	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.02200	0.04200	90.90909	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.41600	0.51000	22.59615	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.85600	0.90400	5.60748	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.40300	0.49600	23.07692	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.89300	0.94000	5.26316	0.00000	0.0000	0
29/09/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.33500	0.42300	26.26866	0.00000	0.0000	3
29/09/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.12500	1.16700	3.73333	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
29/09/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.09680	8.14410	0.58418	8.12850	8.0908	22,540
29/09/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.09700	1.18500	8.02188	0.00000	0.0000	0
29/09/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.25000	0.29100	16.40000	0.00000	0.0000	0
29/09/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.06300	1.15300	8.46660	0.00000	0.0000	0
29/09/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.26600	0.30900	16.16541	0.00000	0.0000	0
29/09/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.13100	1.21900	7.78073	0.00000	0.0000	0
29/09/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.23400	0.27500	17.52137	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.18440	8.23300	0.59381	0.00000	0.0000	979
29/09/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.27300	1.36400	7.14847	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.28900	0.33100	14.53287	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.24000	1.33200	7.41935	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.30600	0.34900	14.05229	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.30600	1.39600	6.89127	0.00000	0.0000	16,000
29/09/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.27200	0.31300	15.07353	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.32400	0.36900	13.88889	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.20800	1.30200	7.78146	0.00000	0.0000	37,000
29/09/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.46700	1.50700	2.72665	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.55100	0.64000	16.15245	0.00000	0.0000	360
29/09/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.91400	1.00900	10.39387	0.00000	0.0000	0
29/09/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.63000	0.67600	7.30159	0.00000	0.0000	360
29/09/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.28560	8.33310	0.57328	0.00000	0.0000	0
29/09/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.15300	1.24400	7.89245	0.00000	0.0000	0
29/09/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.56700	0.61100	7.76014	0.00000	0.0000	0
29/09/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.13200	1.22200	7.95053	0.00000	0.0000	0
29/09/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.59600	0.63900	7.21477	0.00000	0.0000	0
29/09/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.17500	1.26600	7.74468	0.00000	0.0000	0
29/09/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.53900	0.58300	8.16327	0.00000	0.0000	0
29/09/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.74400	0.79000	6.18280	0.00000	0.0000	540
29/09/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.03000	1.12300	9.02913	0.00000	0.0000	300
29/09/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.49900	1.54200	2.86858	0.00000	0.0000	0
29/09/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.68500	0.77500	13.13869	0.00000	0.0000	540
29/09/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.39630	8.44320	0.55858	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.21000	1.29700	7.19008	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.76400	0.80400	5.23560	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.19200	1.27900	7.29866	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.79600	0.83600	5.02513	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.22800	1.31600	7.16612	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.73200	0.77300	5.60109	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.52900	1.57200	2.81230	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.82500	0.91500	10.90909	0.00000	0.0000	180
29/09/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.15000	1.24200	8.00000	0.00000	0.0000	0
29/09/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.85400	0.89900	5.26932	0.00000	0.0000	180
29/09/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.34030	9.38830	0.51390	0.00000	0.0000	0
29/09/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.10500	2.19400	4.22803	0.00000	0.0000	0
29/09/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.26500	1.30600	3.24111	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
29/09/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.08400	2.17300	4.27063	0.00000	0.0000	0
29/09/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.29400	1.33500	3.16847	0.00000	0.0000	0
29/09/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.12600	2.21500	4.18627	0.00000	0.0000	0
29/09/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.23600	1.27700	3.31715	0.00000	0.0000	0
29/09/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.95100	0.98600	3.68034	0.00000	0.0000	0
29/09/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.29100	2.37400	3.62287	0.00000	0.0000	200
29/09/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.15560	10.20360	0.47265	0.00000	0.0000	0
29/09/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.63600	2.72500	3.37633	0.00000	0.0000	0
29/09/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.68000	1.72100	2.44048	0.00000	0.0000	0
29/09/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.61700	2.70500	3.36263	0.00000	0.0000	0
29/09/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.71100	1.75100	2.33781	0.00000	0.0000	0
29/09/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.65600	2.74200	3.23795	0.00000	0.0000	0
29/09/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.65000	1.68800	2.30303	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.91890	7.96410	0.57079	7.97550	7.9755	493
29/09/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.96542	1.04758	8.51029	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.04652	0.08348	79.44970	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.92180	1.00608	9.14298	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.05290	0.09198	73.87524	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.00969	1.08971	7.92520	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.04079	0.07561	85.36406	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.00970	8.05630	0.58179	0.00000	0.0000	2
29/09/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.75995	0.85782	12.87848	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.30025	0.35152	17.07577	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.73279	0.83111	13.41721	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.32309	0.37481	16.00792	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.78801	0.88533	12.35010	0.00000	0.0000	0
29/09/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.27831	0.32903	18.22428	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19			Foreign Exchange Future	12.39170	12.48350	0.74082	12.49400	12.4015	18,292
29/09/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.95800	1.07300	12.00418	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.21600	0.24000	11.11111	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.92400	1.03900	12.44589	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.23200	0.25600	10.34483	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.99200	1.10700	11.59274	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.20000	0.22400	12.00000	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.64500	0.75400	16.89922	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.45300	0.47100	3.97351	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.21400	1.32700	9.30807	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.12200	0.14400	18.03279	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.80100	0.91300	13.98252	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.30900	0.33000	6.79612	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.89100	1.00700	13.01908	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.24900	0.27400	10.04016	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.92700	2.04000	5.86404	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.03500	0.05700	62.85714	0.00000	0.0000	0
29/09/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.74000	1.85500	6.60920	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
29/09/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.04800	0.07200	50.00000	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19			Foreign Exchange Future	12.52460	12.61870	0.75132	0.00000	0.0000	5,431
29/09/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.38300	1.51900	9.83369	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.30800	0.35000	13.63636	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.35000	1.48700	10.14815	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.32500	0.36800	13.23077	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.41600	1.55200	9.60452	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.29100	0.33300	14.43299	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.31800	1.45400	10.31866	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.34300	0.38500	12.24490	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.10900	1.24400	12.17313	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.48400	0.52500	8.47107	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.70600	1.83800	7.73740	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.18100	0.21900	20.99448	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.16600	1.30200	11.66381	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.44100	0.48300	9.52381	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.91500	1.04700	14.42623	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.69000	0.72800	5.50725	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.45000	1.58600	9.37931	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.27500	0.31700	15.27273	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.78400	1.91400	7.28700	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.15900	0.19500	22.64151	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.22500	1.36100	11.10204	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.40000	0.44200	10.50000	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.63000	1.76400	8.22086	0.00000	0.0000	0
29/09/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.20500	0.24500	19.51220	0.00000	0.0000	0
29/09/2011	£ / R 2012/06/18			Foreign Exchange Future	12.65260	12.74820	0.75558	0.00000	0.0000	2,627
29/09/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.39500	1.52900	9.60573	0.00000	0.0000	0
29/09/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.59200	0.63100	6.58784	0.00000	0.0000	0
29/09/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.36800	1.50200	9.79532	0.00000	0.0000	0
29/09/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.61500	0.65400	6.34146	0.00000	0.0000	0
29/09/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.42200	1.55600	9.42335	0.00000	0.0000	0
29/09/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.56900	0.60800	6.85413	0.00000	0.0000	0
29/09/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10370	0.10380	0.09643	0.10377	0.1038	5,293
29/09/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02375	0.02386	0.46316	0.00000	0.0000	0
29/09/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00005	0.00006	20.00000	0.00000	0.0000	0
29/09/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01424	0.01435	0.77247	0.00000	0.0000	0
29/09/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00054	0.00055	1.85185	0.00000	0.0000	0
29/09/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03372	0.03382	0.29656	0.00000	0.0000	0
29/09/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
29/09/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10500	0.10510	0.09524	0.00000	0.0000	26
29/09/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01653	0.01659	0.36298	0.00000	0.0000	0
29/09/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00153	0.00149	2.61438	0.00000	0.0000	0
29/09/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01006	0.01007	0.09940	0.00000	0.0000	0
29/09/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00506	0.00497	1.77866	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
29/09/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02529	0.02538	0.35587	0.00000	0.0000	0
29/09/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00029	0.00028	3.44828	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19			Foreign Exchange Future	10.76990	10.86360	0.87002	10.85900	10.8300	26,531
29/09/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.05900	1.18800	12.18130	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.08900	0.12400	39.32584	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.02000	1.15000	12.74510	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.10000	0.13600	36.00000	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.10000	1.22700	11.54545	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.08000	0.11300	41.25000	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.90600	1.03900	14.67991	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.13600	0.17500	28.67647	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.27400	1.40000	9.89011	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.05400	0.08600	59.25926	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.50400	1.62400	7.97872	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.03400	0.06000	76.47059	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.41100	1.53300	8.64635	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.04100	0.06900	68.29268	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.20700	0.30300	46.37681	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.18700	1.18900	0.16849	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.94300	1.07500	13.99788	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.12300	0.16100	30.89431	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.23300	0.33500	43.77682	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.06300	1.07100	0.75259	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.32000	1.44400	9.39394	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.05000	0.08000	60.00000	0.00000	0.0000	8,220
29/09/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.38600	0.50900	31.86528	0.00000	0.0000	8,220
29/09/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.61600	0.64500	4.70779	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.73500	0.87100	18.50340	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.21500	0.25700	19.53488	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.22400	0.32400	44.64286	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.10400	1.11000	0.54348	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.67600	0.81100	19.97041	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.25600	0.29700	16.01563	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.87000	1.00400	15.40230	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.15000	0.19000	26.66667	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.23000	1.35600	10.24390	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.06000	0.09200	53.33333	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.32500	0.44200	36.00000	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.75500	0.77800	3.04636	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.80000	0.93600	17.00000	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.18000	0.22200	23.33333	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.83400	0.97000	16.30695	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.16400	0.20600	25.60976	0.00000	0.0000	2,740
29/09/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.23500	0.27600	17.44681	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.70500	0.84000	19.14894	0.00000	0.0000	2,740

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
29/09/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.40300	0.52800	31.01737	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.58300	0.61400	5.31732	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.31400	1.31100	0.22831	0.00000	0.0000	0
29/09/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.18400	0.27500	49.45652	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19			Foreign Exchange Future	10.89130	10.98810	0.88878	10.97100	10.9701	9,976
29/09/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.07600	1.21700	13.10409	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.28500	0.32900	15.43860	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.04400	1.18500	13.50575	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.30300	0.34700	14.52145	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.10800	1.24800	12.63538	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.26700	0.31000	16.10487	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.90800	2.03300	6.55136	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.06700	0.09500	41.79104	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.98300	1.12400	14.34385	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.34200	0.38600	12.86550	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.28000	1.42200	11.09375	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.18900	0.23400	23.80952	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.95300	2.07700	6.34921	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.06200	0.08900	43.54839	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.20900	1.34800	11.49711	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.21800	0.26000	19.26606	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.80000	0.93700	17.12500	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.50900	0.54900	7.85855	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.73400	0.86900	18.39237	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.59300	0.63100	6.40809	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.95400	1.09500	14.77987	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.36300	0.40700	12.12121	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.59900	0.73100	22.03673	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.80800	0.84300	4.33168	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.47700	0.59900	25.57652	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.08600	1.11100	2.30203	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.67300	0.80700	19.91085	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.68200	0.71900	5.42522	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.41600	0.53200	27.88462	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.27500	1.29400	1.49020	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.65400	0.78700	20.33639	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.71300	0.74900	5.04909	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.47800	1.61500	9.26928	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.13700	0.17700	29.19708	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.53400	0.66100	23.78277	0.00000	0.0000	0
29/09/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.94300	0.97300	3.18134	0.00000	0.0000	0
29/09/2011	€ / R 2012/06/18			Foreign Exchange Future	11.00800	11.10590	0.88935	0.00000	0.0000	14,019
29/09/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.09500	1.23800	13.05936	0.00000	0.0000	0
29/09/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.48700	0.53200	9.24025	0.00000	0.0000	0
29/09/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.06900	1.21200	13.37699	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
29/09/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.51100	0.55600	8.80626	0.00000	0.0000	0
29/09/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.12200	1.26600	12.83422	0.00000	0.0000	0
29/09/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.46400	0.51000	9.91379	0.00000	0.0000	0
29/09/2011	€ / R 2012/09/17			Foreign Exchange Future	11.12440	11.22480	0.90252	0.00000	0.0000	250
29/09/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.11400	1.25900	13.01616	0.00000	0.0000	0
29/09/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.71500	0.76000	6.29371	0.00000	0.0000	0
29/09/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.08800	1.23300	13.32721	0.00000	0.0000	0
29/09/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.73900	0.78400	6.08931	0.00000	0.0000	0
29/09/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.14100	1.28600	12.70815	0.00000	0.0000	0
29/09/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.69200	0.73700	6.50289	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	7.85820	7.90230	0.56120	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.16000	1.21200	4.48276	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00200	0.01000	400.00000	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.11000	1.16300	4.77477	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00200	0.01100	450.00000	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.21000	1.26100	4.21488	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00200	0.00900	350.00000	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00500	0.02000	300.00000	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.86300	0.92200	6.83662	0.00000	0.0000	14,286
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.04300	0.07600	76.74419	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.50100	0.57800	15.36926	0.00000	0.0000	6,757
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.94100	0.94100	0.00000	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.04900	0.09300	89.79592	0.00000	0.0000	11,429
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.71500	0.72500	1.39860	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.07300	0.12700	73.97260	0.00000	0.0000	11,111
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	1.17500	1.16600	0.76596	0.00000	0.0000	0
29/09/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.03300	0.06800	106.06061	0.00000	0.0000	11,111
29/09/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.76630	7.74920	0.22018	7.79300	7.7260	10,659
29/09/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.14400	1.13800	0.52448	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02800	0.03900	39.28571	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.09800	1.08700	1.00182	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03200	0.03800	18.75000	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.19000	1.18300	0.58824	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02400	0.03400	41.66667	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.46800	0.46900	0.21368	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.20200	0.22000	8.91089	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.60000	0.59800	0.33333	0.00000	0.0000	0
29/09/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.13400	0.14900	11.19403	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.78200	7.76630	0.20175	0.00000	0.0000	22,259
29/09/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.74600	0.75900	1.74263	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.21400	0.24300	13.55140	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.71300	0.72700	1.96353	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.23100	0.26100	12.98701	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.78000	0.79200	1.53846	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.19800	0.22600	14.14141	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
29/09/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.64900	0.66500	2.46533	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26700	0.29900	11.98502	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.96300	0.97100	0.83074	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.13100	0.15500	18.32061	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.46600	0.48400	3.86266	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.43400	0.46800	7.83410	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.62000	0.63700	2.74194	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.28800	0.32100	11.45833	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.92400	0.93400	1.08225	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.14200	0.16800	18.30986	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.61200	1.60500	0.43424	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.03000	0.03900	30.00000	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	7.80150	7.78620	0.19612	0.00000	0.0000	6,090
29/09/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.62100	0.63600	2.41546	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.47000	0.50000	6.38298	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.59700	0.61300	2.68007	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.49600	0.52700	6.25000	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.64500	0.66000	2.32558	0.00000	0.0000	0
29/09/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.44400	0.47400	6.75676	0.00000	0.0000	0
29/09/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.72360	8.69470	0.33129	0.00000	0.0000	0
29/09/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.73000	1.77500	2.60116	0.00000	0.0000	0
29/09/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.30600	0.38000	24.18301	0.00000	0.0000	0
29/09/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.69000	1.73600	2.72189	0.00000	0.0000	0
29/09/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.31600	0.39100	23.73418	0.00000	0.0000	0
29/09/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.77000	1.81400	2.48588	0.00000	0.0000	0
29/09/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.29600	0.36900	24.66216	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.73270	7.70500	0.35822	0.00000	0.0000	10
29/09/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.56700	0.59100	4.23280	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.08400	0.13600	61.90476	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.52900	0.55600	5.10397	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.09600	0.15100	57.29167	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.60600	0.62700	3.46535	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.07300	0.12200	67.12329	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.31600	0.35700	12.97468	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.23300	0.30200	29.61373	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.95500	0.95400	0.10471	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.02200	0.04900	122.72727	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.34100	0.38200	12.02346	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.20800	0.27700	33.17308	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.90900	0.90900	0.00000	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.02600	0.05400	107.69231	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.45900	0.49300	7.40741	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.12600	0.18800	49.20635	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.86300	0.86500	0.23175	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.03000	0.06000	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
29/09/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.42800	0.46300	8.17757	0.00000	0.0000	0
29/09/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.14500	0.20800	43.44828	0.00000	0.0000	0
29/09/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.81020	7.78360	0.34058	0.00000	0.0000	0
29/09/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.52900	0.56400	6.61626	0.00000	0.0000	0
29/09/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.26900	0.33000	22.67658	0.00000	0.0000	0
29/09/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.50200	0.53800	7.17131	0.00000	0.0000	0
29/09/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.29200	0.35400	21.23288	0.00000	0.0000	0
29/09/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.55600	0.59000	6.11511	0.00000	0.0000	0
29/09/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.24600	0.30600	24.39024	0.00000	0.0000	0
29/09/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.05510	0.06120	11.07078	0.00000	0.0000	12,659
29/09/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.07390	0.08020	8.52503	0.00000	0.0000	18,519
29/09/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.13680	0.14150	3.43567	0.00000	0.0000	12,423
29/09/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.40400	0.41960	3.86139	0.00000	0.0000	100,000
29/09/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.18840	0.17580	6.68790	0.00000	0.0000	100,000
29/09/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.15460	0.15990	3.42820	0.00000	0.0000	12,346
29/09/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.83380	8.92690	1.05391	0.00000	0.0000	50
29/09/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.70100	0.82400	17.54636	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.16700	0.19700	17.96407	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.66800	0.79200	18.56287	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.18400	0.21500	16.84783	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.73500	0.85800	16.73469	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.15100	0.18100	19.86755	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.58000	0.70200	21.03448	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.24600	0.27500	11.78862	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.80500	0.92700	15.15528	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.12100	0.15000	23.96694	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.00100	1.12200	12.08791	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.06700	0.09500	41.79104	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.55400	0.67500	21.84116	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.27000	0.29800	10.37037	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.39900	0.51200	28.32080	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.46500	0.48500	4.30108	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.25200	0.34800	38.09524	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.81800	0.82100	0.36675	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.31600	0.42100	33.22785	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.63200	0.64400	1.89873	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.60800	0.73000	20.06579	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.22400	0.25300	12.94643	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.91900	1.03800	12.94886	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.08500	0.11100	30.58824	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.13200	1.25200	10.60071	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.04800	0.07500	56.25000	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.43800	0.55400	26.48402	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.40400	0.42700	5.69307	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.22200	1.34000	9.65630	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
29/09/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.03800	0.06300	65.78947	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.48100	0.60000	24.74012	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.34700	0.37300	7.49280	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.38000	0.49200	29.47368	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.49600	0.51500	3.83065	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.52900	0.64900	22.68431	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.29500	0.32200	9.15254	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.24100	0.33500	39.00415	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.85700	0.85800	0.11669	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.30200	0.40500	34.10596	0.00000	0.0000	0
29/09/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.66800	0.67800	1.49701	0.00000	0.0000	0
29/09/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.95740	9.05140	1.04941	0.00000	0.0000	0
29/09/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.76200	0.88700	16.40420	0.00000	0.0000	0
29/09/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.40500	0.43600	7.65432	0.00000	0.0000	0
29/09/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.73800	0.86300	16.93767	0.00000	0.0000	0
29/09/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.43100	0.46200	7.19258	0.00000	0.0000	0
29/09/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.78700	0.91400	16.13723	0.00000	0.0000	0
29/09/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.38000	0.41300	8.68421	0.00000	0.0000	0
29/09/2011	RAIN 2011/12/19			Foreign Exchange Future	15,867.18000	15,966.74000	0.62746	0.00000	0.0000	0
29/09/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.23880	1.24500	0.50048	0.00000	0.0000	0
29/09/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.14890	0.15960	7.18603	0.00000	0.0000	0
29/09/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.01010	0.01460	44.55446	0.00000	0.0000	0
29/09/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.11010	0.12200	10.80836	0.00000	0.0000	0
29/09/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.02130	0.02700	26.76056	0.00000	0.0000	0
29/09/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.19290	0.20200	4.71747	0.00000	0.0000	0
29/09/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00410	0.00700	70.73171	0.00000	0.0000	0
29/09/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.25530	1.26150	0.49391	0.00000	0.0000	0
29/09/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11210	0.12440	10.97235	0.00000	0.0000	0
29/09/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.05680	0.06290	10.73944	0.00000	0.0000	0
29/09/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08880	0.10120	13.96396	0.00000	0.0000	0
29/09/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.08350	0.08970	7.42515	0.00000	0.0000	0
29/09/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.14170	0.15360	8.39802	0.00000	0.0000	0
29/09/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.03640	0.04210	15.65934	0.00000	0.0000	0

Future Open Interest	762,569
Option Open Interest	322,150
Total	1,084,719