



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/10/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.14820	7.98980	1.94399	8.14340	7.9740	302,540
24/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.82900	0.68800	17.00844	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.03100	0.04800	54.83871	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.78700	0.64900	17.53494	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.03900	0.05900	51.28205	0.00000	0.0000	1,000
24/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.87500	0.72800	16.80000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.02700	0.03800	40.74074	0.00000	0.0000	3,780
24/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.40300	1.24500	11.26158	0.00000	0.0000	6,425
24/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.24800	0.32000	29.03226	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.39600	0.31000	21.71717	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.15900	1.00200	13.54616	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.02300	0.03000	30.43478	0.00000	0.0000	800
24/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.92100	0.77000	16.39522	0.00000	0.0000	5,560
24/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.99900	1.84100	7.90395	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
24/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.05800	0.08600	48.27586	0.00000	0.0000	12,000
24/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.70600	0.57600	18.41360	0.00000	0.0000	11,280
24/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.70000	1.54200	9.29412	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.75000	1.59100	9.08571	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.89900	1.74100	8.32017	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.37300	0.29100	21.98391	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.27500	0.35100	27.63636	0.00000	0.0000	10,750
24/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.19900	2.04000	7.23056	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.74600	0.61100	18.09651	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.04800	0.07100	47.91667	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.45200	1.29400	10.88154	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	16,340
24/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.35400	1.19600	11.66913	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
24/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.44500	0.35100	21.12360	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.19700	0.26100	32.48731	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.56200	0.45000	19.92883	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.11400	0.16000	40.35088	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.30500	1.14700	12.10728	0.00000	0.0000	560
24/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.84900	1.69100	8.54516	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.80000	1.64100	8.83333	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.14900	1.99000	7.39879	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.50000	0.39700	20.60000	0.00000	0.0000	1,000
24/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.15200	0.20700	36.18421	0.00000	0.0000	5,128
24/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.63100	0.50900	19.33439	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.08300	0.11900	43.37349	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.55100	1.39300	10.18698	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	5,000
24/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.29900	2.14000	6.91605	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.47200	0.37300	20.97458	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.17400	0.23300	33.90805	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.96800	0.81300	16.01240	0.00000	0.0000	12,300
24/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.60000	1.44200	9.87500	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	560
24/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.26300	0.20200	23.19392	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.46500	0.56200	20.86022	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.31300	0.24200	22.68371	0.00000	0.0000	560
24/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.36500	0.45200	23.83562	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.04900	1.89000	7.75988	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.01500	0.86000	15.27094	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.25600	1.09900	12.50000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.06300	0.90700	14.67545	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	1,000
24/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.50100	1.34400	10.45969	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.94900	1.79100	8.10672	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.27900	0.21500	22.93907	0.00000	0.0000	400
24/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.43100	0.52500	21.80974	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.65000	1.49200	9.57576	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.20700	1.05000	13.00746	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.59600	0.47800	19.79866	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.09800	0.13800	40.81633	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.24800	0.19100	22.98387	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.50000	0.60100	20.20000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.29600	0.22800	22.97297	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.39800	0.48800	22.61307	0.00000	0.0000	100
24/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.53000	0.42300	20.18868	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.13200	0.18300	38.63636	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.11100	0.95400	14.13141	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.35200	0.27400	22.15909	0.00000	0.0000	11,340
24/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.30400	0.38400	26.31579	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.09900	1.94000	7.57504	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.42000	0.33000	21.42857	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.22200	0.29000	30.63063	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.66800	0.54100	19.01198	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.07000	0.10100	44.28571	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.33200	0.25800	22.28916	0.00000	0.0000	100
24/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.33400	0.41800	25.14970	0.00000	0.0000	400
24/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.16800	0.12900	23.21429	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.77000	0.88900	15.45455	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.81200	0.93200	14.77833	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.16000	0.12200	23.75000	0.00000	0.0000	10,750
24/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.02100	0.01300	38.09524	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.82300	2.97300	5.31350	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.75700	3.91300	4.15225	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.69000	0.80400	16.52174	0.00000	0.0000	0
24/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.18800	0.14400	23.40426	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.24760	8.08690	1.94845	8.19960	8.1000	40,972
24/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.27100	1.12500	11.48702	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.05900	0.07400	25.42373	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.22800	1.08400	11.72638	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.06600	0.08300	25.75758	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.31500	1.16800	11.17871	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.05300	0.06700	26.41509	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.30300	1.15600	11.28166	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.05500	0.06900	25.45455	0.00000	0.0000	1,000
24/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.17400	1.03200	12.09540	0.00000	0.0000	30,100
24/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.07600	0.09500	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.09100	0.95300	12.64895	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.09300	0.11600	24.73118	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.48200	1.33000	10.25641	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.03400	0.04300	26.47059	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.13200	0.99200	12.36749	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.08400	0.10500	25.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.52800	1.37500	10.01309	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.03000	0.03800	26.66667	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.86700	0.75300	13.14879	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.16900	0.21600	27.81065	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.64200	0.55700	13.23988	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.34400	0.42000	22.09302	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.97200	0.84600	12.96296	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.12400	0.15900	28.22581	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.50300	0.43300	13.91650	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.55500	0.64600	16.39640	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.57400	1.42000	9.78399	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.02600	0.03300	26.92308	0.00000	0.0000	10,000
24/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.48500	0.41800	13.81443	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.58700	0.68100	16.01363	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.43600	1.28600	10.44568	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.03800	0.04900	28.94737	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.62000	0.53700	13.38710	0.00000	0.0000	5,000
24/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.37200	0.45000	20.96774	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.21600	1.07200	11.84211	0.00000	0.0000	10,000
24/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.06800	0.08500	25.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.62100	1.46600	9.56200	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.93400	0.81400	12.84797	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.13600	0.17700	30.14706	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.53900	0.46500	13.72913	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.49100	0.57800	17.71894	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.69000	0.59900	13.18841	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.29200	0.36200	23.97260	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.25900	1.11400	11.51708	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.06100	0.07700	26.22951	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.66800	1.51300	9.29257	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.71700	0.62100	13.38912	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.26900	0.33400	24.16357	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.59800	0.51800	13.37793	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.40000	0.48100	20.25000	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.66600	0.57700	13.36336	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.31800	0.39000	22.64151	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.55800	0.48200	13.62007	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.46000	0.54500	18.47826	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.01100	0.88000	12.95747	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.11300	0.14300	26.54867	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.05100	0.91400	13.03520	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.10300	0.12700	23.30097	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.39100	1.24200	10.71172	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.04300	0.05500	27.90698	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.77400	0.66900	13.56589	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.22600	0.28200	24.77876	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.57800	0.50000	13.49481	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.43000	0.51300	19.30233	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.90000	0.78300	13.00000	0.00000	0.0000	5,000
24/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.15200	0.19600	28.94737	0.00000	0.0000	2,420
24/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.86100	1.70300	8.49006	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.10500	1.94600	7.55344	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.83500	0.72400	13.29341	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.18700	0.23700	26.73797	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.52100	0.44800	14.01152	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.52300	0.61100	16.82600	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.05600	1.89700	7.73346	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.34700	1.19800	11.06162	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.04900	0.06100	24.48980	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.74500	0.64500	13.42282	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.24700	0.30800	24.69636	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.46900	0.40300	14.07249	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.62100	0.71600	15.29791	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.81300	1.65400	8.76999	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.80400	0.69600	13.43284	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.20600	0.25900	25.72816	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.71600	1.55900	9.14918	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.76400	1.60600	8.95692	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	2,420
24/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.91000	1.75100	8.32461	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.15500	1.99500	7.42459	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.45200	0.38900	13.93805	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.65400	0.75200	14.98471	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.43700	0.37600	13.95881	0.00000	0.0000	0
24/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.68900	0.78900	14.51379	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.35700	0.30700	14.00560	0.00000	0.0000	3
24/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.90900	1.02000	12.21122	0.00000	0.0000	0
24/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.34130	8.17830	1.95413	8.30320	8.2186	22,037
24/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.24000	1.10600	10.80645	0.00000	0.0000	0
24/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.14900	0.17800	19.46309	0.00000	0.0000	0
24/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.20200	1.07000	10.98170	0.00000	0.0000	0
24/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.16100	0.19200	19.25466	0.00000	0.0000	0
24/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.27800	1.14300	10.56338	0.00000	0.0000	0
24/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.13700	0.16500	20.43796	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.43330	8.26800	1.96009	0.00000	0.0000	979
24/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.41700	1.28500	9.31546	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.18400	0.21700	17.93478	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.38100	1.25100	9.41347	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.19800	0.23300	17.67677	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.45300	1.32000	9.15348	0.00000	0.0000	16,000
24/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.17000	0.20200	18.82353	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.21200	0.25000	17.92453	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.34500	1.21800	9.44238	0.00000	0.0000	37,000
24/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.26000	1.36900	8.65079	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.59300	0.53700	9.44351	0.00000	0.0000	360
24/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.99700	0.90500	9.22768	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.46400	0.53700	15.73276	0.00000	0.0000	360
24/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.73300	0.66200	9.68622	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.90000	0.99400	10.44444	0.00000	0.0000	4,000
24/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.33700	1.44700	8.22737	0.00000	0.0000	0
24/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.57000	0.51500	9.64912	0.00000	0.0000	4,000
24/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.51500	8.34930	1.94598	0.00000	0.0000	0
24/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.23300	1.13400	8.02920	0.00000	0.0000	0
24/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.41800	0.48500	16.02871	0.00000	0.0000	0
24/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.20900	1.11200	8.02316	0.00000	0.0000	0
24/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.44400	0.51300	15.54054	0.00000	0.0000	0
24/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.25800	1.15700	8.02862	0.00000	0.0000	0
24/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.39300	0.45800	16.53944	0.00000	0.0000	0
24/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.58200	0.66000	13.40206	0.00000	0.0000	540
24/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.09700	1.00900	8.02188	0.00000	0.0000	300
24/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.31300	1.41600	7.84463	0.00000	0.0000	0
24/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.72800	0.66500	8.65385	0.00000	0.0000	540
24/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.59600	8.43130	1.91601	0.00000	0.0000	0
24/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.25600	1.16800	7.00637	0.00000	0.0000	0
24/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.61000	0.68700	12.62295	0.00000	0.0000	0
24/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.23600	1.15000	6.95793	0.00000	0.0000	0
24/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.64000	0.71900	12.34375	0.00000	0.0000	0
24/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.27700	1.18700	7.04777	0.00000	0.0000	0
24/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.58100	0.65600	12.90878	0.00000	0.0000	0
24/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.36500	1.46100	7.03297	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.86100	0.79200	8.01394	0.00000	0.0000	180
24/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.19800	1.11300	7.09516	0.00000	0.0000	0
24/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.70200	0.78200	11.39601	0.00000	0.0000	180
24/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.31080	9.15490	1.67440	0.00000	0.0000	0
24/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.99900	1.90300	4.80240	0.00000	0.0000	0
24/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.18800	1.24800	5.05051	0.00000	0.0000	0
24/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.98100	1.88400	4.89652	0.00000	0.0000	0
24/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.22000	1.27900	4.83607	0.00000	0.0000	0
24/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.01800	1.92200	4.75719	0.00000	0.0000	0
24/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.15700	1.21700	5.18583	0.00000	0.0000	0
24/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87000	0.93100	7.01149	0.00000	0.0000	0
24/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.18100	2.08600	4.35580	0.00000	0.0000	200
24/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.40800	10.25210	1.49789	0.00000	0.0000	0
24/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.71600	2.61000	3.90280	0.00000	0.0000	0
24/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50800	1.55800	3.31565	0.00000	0.0000	0
24/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.69900	2.59300	3.92738	0.00000	0.0000	0
24/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54100	1.59100	3.24465	0.00000	0.0000	0
24/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.73400	2.62800	3.87710	0.00000	0.0000	0
24/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47600	1.52600	3.38753	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.14820	7.98980	1.94399	8.12900	8.0260	416
24/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.15875	1.00223	13.50766	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.01055	0.01243	17.81991	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.11057	0.95445	14.05765	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.01237	0.01465	18.43169	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.20717	1.05032	12.99320	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00897	0.01052	17.27982	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.24760	8.08690	1.94845	0.00000	0.0000	12
24/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.86679	0.75293	13.13582	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.16919	0.21603	27.68485	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.83472	0.72395	13.27032	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.18712	0.23705	26.68341	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.89992	0.78300	12.99227	0.00000	0.0000	0
24/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.15232	0.19610	28.74212	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.98310	12.73980	1.87397	12.86700	12.7140	17,972
24/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.36500	1.13700	16.70330	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.03200	0.04700	46.87500	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.31700	1.09400	16.93242	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.03400	0.05400	58.82353	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.41300	1.18000	16.48974	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.03000	0.04000	33.33333	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.89700	0.71300	20.51282	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.11400	0.17300	51.75439	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.70400	1.46300	14.14319	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.14000	0.92900	18.50877	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.05700	0.08900	56.14035	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.27200	1.05100	17.37421	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.03900	0.06100	56.41026	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.49200	2.24900	9.75120	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.29400	2.05100	10.59285	0.00000	0.0000	0
24/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19			Foreign Exchange Future	13.12960	12.88170	1.88810	13.05650	12.8500	6,848
24/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.79000	1.57200	12.17877	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.11000	0.14000	27.27273	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.74600	1.53000	12.37113	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.11600	0.14800	27.58621	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.83400	1.61500	11.94111	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.10400	0.13300	27.88462	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.70200	1.48800	12.57344	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.12200	0.15600	27.86885	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.41000	1.23400	12.48227	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.18000	0.25200	40.00000	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.19700	1.96600	10.51434	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.06700	0.08400	25.37313	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.48900	1.30200	12.55876	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.15900	0.22000	38.36478	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.13900	0.98900	13.16945	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.30900	0.40700	31.71521	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.87900	1.65800	11.76158	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.09900	0.12600	27.27273	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.28900	2.05700	10.13543	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.05900	0.07500	27.11864	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.57300	1.37300	12.71456	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.14300	0.19100	33.56643	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.10500	1.87700	10.83135	0.00000	0.0000	0
24/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.07500	0.09500	26.66667	0.00000	0.0000	0
24/10/2011	£ / R 2012/06/18			Foreign Exchange Future	13.26660	13.01540	1.89348	0.00000	0.0000	2,852
24/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.68100	1.49800	10.88638	0.00000	0.0000	0
24/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.26400	0.33300	26.13636	0.00000	0.0000	0
24/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.64400	1.46600	10.82725	0.00000	0.0000	0
24/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.27700	0.35100	26.71480	0.00000	0.0000	0
24/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.71800	1.53000	10.94296	0.00000	0.0000	0
24/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.25100	0.31500	25.49801	0.00000	0.0000	0
24/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10710	0.10500	1.96078	0.00000	0.0000	5,530
24/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02712	0.02502	7.74336	0.00000	0.0000	0
24/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
24/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01722	0.01516	11.96283	0.00000	0.0000	0
24/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00012	0.00016	33.33333	0.00000	0.0000	0
24/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03710	0.03500	5.66038	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10860	0.10650	1.93370	0.00000	0.0000	6
24/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01923	0.01729	10.08840	0.00000	0.0000	0
24/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00063	0.00079	25.39683	0.00000	0.0000	0
24/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01159	0.01013	12.59707	0.00000	0.0000	0
24/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00299	0.00363	21.40468	0.00000	0.0000	0
24/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02867	0.02659	7.25497	0.00000	0.0000	0
24/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00007	0.00009	28.57143	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19			Foreign Exchange Future	11.30660	11.09080	1.90862	11.21000	11.0775	28,979
24/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.51800	1.31000	13.70224	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.01100	0.01900	72.72727	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.46900	1.26200	14.09122	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.01200	0.02100	75.00000	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.56700	1.35800	13.33759	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.01000	0.01700	70.00000	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.32600	1.11800	15.68627	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.01900	0.02700	42.10526	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.76500	1.55300	12.01133	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	2.01300	1.79900	10.63090	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.91300	1.70000	11.13434	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.25200	0.18800	25.39683	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.69500	0.84700	21.87050	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.37300	1.16600	15.07647	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.01600	0.02500	56.25000	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.29200	0.21800	25.34247	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.58500	0.72700	24.27350	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.81400	1.60200	11.68688	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	8,220
24/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.54100	0.41200	23.84473	0.00000	0.0000	8,220
24/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.23400	0.32100	37.17949	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	1.09400	0.90000	17.73309	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.03700	0.05900	59.45946	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.27800	0.20700	25.53957	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.62100	0.76600	23.34944	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	1.00500	0.81800	18.60697	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.04800	0.07700	60.41667	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.27900	1.07300	16.10633	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.02200	0.03200	45.45455	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.71500	1.50400	12.30321	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.44100	0.33200	24.71655	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.33400	0.44100	32.03593	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	1.18500	0.98500	16.87764	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.02800	0.04400	57.14286	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.23200	1.02800	16.55844	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.02500	0.03700	48.00000	0.00000	0.0000	2,740
24/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.04100	0.06700	63.41463	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	1.04800	0.85800	18.12977	0.00000	0.0000	2,740
24/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.56900	0.43600	23.37434	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.21200	0.29500	39.15094	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.81000	0.97200	20.00000	0.00000	0.0000	0
24/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.21700	0.16300	24.88479	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19			Foreign Exchange Future	11.44210	11.22310	1.91398	11.19400	11.1940	9,991
24/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.45400	1.26200	13.20495	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.11200	0.13900	24.10714	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.41200	1.22400	13.31445	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.12000	0.15100	25.83333	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.49600	1.30300	12.90107	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10400	0.13000	25.00000	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.41400	2.20100	8.82353	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.32900	1.15000	13.46877	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.13700	0.17700	29.19708	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.71400	1.51500	11.61027	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.07200	0.09200	27.77778	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.46300	2.24900	8.68859	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.62500	1.42900	12.06154	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.08300	0.10600	27.71084	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	1.07300	0.91200	15.00466	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.23100	0.28900	25.10823	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.97400	0.82700	15.09240	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.28200	0.35400	25.53191	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.28900	1.11400	13.57642	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.14700	0.19100	29.93197	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.78000	0.66300	15.00000	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.43800	0.54000	23.28767	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.61100	0.51700	15.38462	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.66900	0.79400	18.68460	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.88200	0.75200	14.73923	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.34000	0.42900	26.17647	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.52600	0.44500	15.39924	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.83400	0.97200	16.54676	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.85600	0.72900	14.83645	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.36400	0.45600	25.27473	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.94000	1.73700	10.46392	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.04800	0.06400	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.69000	0.58500	15.21739	0.00000	0.0000	0
24/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.54800	0.66200	20.80292	0.00000	0.0000	0
24/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.57100	11.34980	1.91168	11.46000	11.3090	14,109
24/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.42000	1.25800	11.40845	0.00000	0.0000	0
24/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.24900	0.30800	23.69478	0.00000	0.0000	0
24/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.38600	1.22600	11.54401	0.00000	0.0000	0
24/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.26500	0.32600	23.01887	0.00000	0.0000	0
24/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.45800	1.29000	11.52263	0.00000	0.0000	0
24/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.23700	0.29000	22.36287	0.00000	0.0000	0
24/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.69770	11.47360	1.91576	0.00000	0.0000	250
24/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.42400	1.26600	11.09551	0.00000	0.0000	0
24/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.45200	0.51800	14.60177	0.00000	0.0000	0
24/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.39200	1.23600	11.20690	0.00000	0.0000	0
24/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.47000	0.53800	14.46809	0.00000	0.0000	0
24/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.45700	1.29600	11.05010	0.00000	0.0000	0
24/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.43500	0.49800	14.48276	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	8.08390	7.98330	1.24445	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.38400	1.28300	7.29769	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.33400	1.23300	7.57121	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.43400	1.33300	7.04324	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	1.08400	0.98300	9.31734	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.68400	0.58300	14.76608	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.66700	0.76700	14.99250	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.42100	0.51700	22.80285	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.00500	0.00000	100.00000	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	0.91600	1.01700	11.02620	0.00000	0.0000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.36180	8.27590	1.02729	8.32500	8.2715	12,361
24/10/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.71500	1.62800	5.07289	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.66500	1.57900	5.16517	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.76400	1.67800	4.87528	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.88800	0.80700	9.12162	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.02600	0.03100	19.23077	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.07700	0.99400	7.70659	0.00000	0.0000	0
24/10/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.37920	8.29270	1.03232	8.31100	8.2750	22,685

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.18500	1.10500	6.75105	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05600	0.06200	10.71429	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.14200	1.06300	6.91769	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.06300	0.07000	11.11111	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.23000	1.14900	6.58537	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.05600	0.97900	7.29167	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07700	0.08600	11.68831	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.45700	1.37300	5.76527	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.78000	0.71000	8.97436	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.15100	0.16700	10.59603	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.01500	0.93800	7.58621	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.08600	0.09500	10.46512	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.41100	1.32700	5.95322	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.18700	2.10000	3.97805	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.67300	0.60800	9.65825	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.19400	0.21500	10.82474	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.39770	8.31040	1.03957	0.00000	0.0000	6,159
24/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.94100	0.87300	7.22635	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.19300	0.21300	10.36269	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.90600	0.83900	7.39514	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.20800	0.22900	10.09615	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.97700	0.90800	7.06244	0.00000	0.0000	0
24/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.17900	0.19800	10.61453	0.00000	0.0000	0
24/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.30350	9.23180	0.77068	0.00000	0.0000	0
24/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.24500	2.17600	3.07350	0.00000	0.0000	0
24/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.24200	0.24400	0.82645	0.00000	0.0000	0
24/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.20100	2.13200	3.13494	0.00000	0.0000	0
24/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.24800	0.25000	0.80645	0.00000	0.0000	0
24/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.28900	2.21900	3.05810	0.00000	0.0000	0
24/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.23600	0.23700	0.42373	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.06890	7.94270	1.56403	0.00000	0.0000	25
24/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.83100	0.71000	14.56077	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.01200	0.01700	41.66667	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.78500	0.66500	15.28662	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.88000	0.75600	14.09091	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.48900	0.38800	20.65440	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.07000	0.09500	35.71429	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.27300	1.14600	9.97643	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.52700	0.42200	19.92410	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.05800	0.07900	36.20690	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.22300	1.09700	10.30253	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.69500	0.57800	16.83453	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.02600	0.03500	34.61538	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.17400	1.04800	10.73254	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.65100	0.53600	17.66513	0.00000	0.0000	0
24/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.03200	0.04300	34.37500	0.00000	0.0000	0
24/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.15300	8.02400	1.58224	0.00000	0.0000	0
24/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.72600	0.62200	14.32507	0.00000	0.0000	0
24/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.12300	0.14800	20.32520	0.00000	0.0000	0
24/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.68900	0.58800	14.65893	0.00000	0.0000	0
24/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.13600	0.16400	20.58824	0.00000	0.0000	0
24/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.76300	0.65700	13.89253	0.00000	0.0000	0
24/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.11000	0.13300	20.90909	0.00000	0.0000	0
24/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.08530	0.07290	14.53693	0.00000	0.0000	12,659
24/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.10530	0.08560	18.70845	0.00000	0.0000	18,519
24/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.16750	0.18940	13.07463	0.00000	0.0000	12,423
24/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.45170	0.39410	12.75183	0.00000	0.0000	100,000
24/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.11750	0.15780	34.29787	0.00000	0.0000	100,000
24/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.19050	0.21290	11.75853	0.00000	0.0000	12,346
24/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.23860	9.03940	2.15617	0.00000	0.0000	50
24/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.97500	0.79200	18.76923	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.03600	0.05300	47.22222	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.92900	0.75200	19.05274	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.04000	0.06300	57.50000	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	1.02200	0.83400	18.39530	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.03300	0.04500	36.36364	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.80500	0.63700	20.86957	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.06600	0.09800	48.48485	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.11500	0.92000	17.48879	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.02600	0.03100	19.23077	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.35400	1.15600	14.62334	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.76600	0.60100	21.54047	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.07700	0.11200	45.45455	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.52700	0.40200	23.71917	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.18800	0.26300	39.89362	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.30800	0.22900	25.64935	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.46900	0.59000	25.79957	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.40200	0.30100	25.12438	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.31300	0.41200	31.62939	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.84600	0.67400	20.33097	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.05700	0.08500	49.12281	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.25800	1.06000	15.73927	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.50000	1.30200	13.20000	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.58600	0.45200	22.86689	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.14700	0.21300	44.89796	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.59800	1.40000	12.39049	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.65400	0.50700	22.47706	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.11500	0.16800	46.08696	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.49900	0.37900	24.04810	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.21000	0.29000	38.09524	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.72700	0.56800	21.87070	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.08800	0.12900	46.59091	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.29200	0.21700	25.68493	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.50300	0.62800	24.85089	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.38100	0.28500	25.19685	0.00000	0.0000	0
24/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.34200	0.44600	30.40936	0.00000	0.0000	0
24/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.37500	9.17140	2.17173	0.00000	0.0000	0
24/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.97500	0.82100	15.79487	0.00000	0.0000	0
24/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.20000	0.25000	25.00000	0.00000	0.0000	0
24/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.94200	0.79100	16.02972	0.00000	0.0000	0
24/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.21700	0.27000	24.42396	0.00000	0.0000	0
24/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	1.00900	0.85200	15.55996	0.00000	0.0000	0
24/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.18400	0.23100	25.54348	0.00000	0.0000	0
24/10/2011	RAIN 2011/12/19			Foreign Exchange Future	16,498.53000	16,185.90000	1.89490	0.00000	0.0000	0
24/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.27660	1.25350	1.80949	0.00000	0.0000	0
24/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.17920	0.15730	12.22098	0.00000	0.0000	0
24/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00260	0.00380	46.15385	0.00000	0.0000	0
24/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.13320	0.11250	15.54054	0.00000	0.0000	0
24/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00660	0.00900	36.36364	0.00000	0.0000	0
24/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.22750	0.20500	9.89011	0.00000	0.0000	0
24/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00090	0.00150	66.66667	0.00000	0.0000	0
24/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.29320	1.26980	1.80946	0.00000	0.0000	0
24/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12900	0.11220	13.02326	0.00000	0.0000	0
24/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.03580	0.04240	18.43575	0.00000	0.0000	0
24/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.10060	0.08760	12.92247	0.00000	0.0000	0
24/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05740	0.06780	18.11847	0.00000	0.0000	0
24/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.16320	0.14420	11.64216	0.00000	0.0000	0
24/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02000	0.02440	22.00000	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
Future Open Interest										750,720
Option Open Interest										273,856
Total										1,024,576