



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 31/10/2011

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
31/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.77370	7.89740	1.59126	7.90830	7.8280	245,734
31/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.49800	0.59500	19.47791	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.07400	0.04800	35.13514	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.46300	0.55500	19.87041	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.08900	0.05800	34.83146	0.00000	0.0000	1,000
31/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.53600	0.63700	18.84328	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.06200	0.04000	35.48387	0.00000	0.0000	3,780
31/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.03100	1.15300	11.83317	0.00000	0.0000	6,425
31/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.41400	0.32600	21.25604	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.18800	0.22300	18.61702	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.79100	0.90900	14.91783	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.05100	0.03200	37.25490	0.00000	0.0000	800
31/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.57500	0.67900	18.08696	0.00000	0.0000	5,560
31/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.62500	1.74800	7.56923	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
31/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.12500	0.08200	34.40000	0.00000	0.0000	12,000
31/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.39900	0.47900	20.05013	0.00000	0.0000	11,280
31/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.32600	1.44900	9.27602	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.37600	1.49900	8.93895	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.52500	1.64800	8.06557	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.17400	0.20700	18.96552	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.45000	0.36000	20.00000	0.00000	0.0000	10,750
31/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.82400	1.94800	6.79825	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.43000	0.51700	20.23256	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.10600	0.07000	33.96226	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.08000	1.20200	11.29630	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	16,340
31/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.98300	1.10400	12.30926	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
31/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.21700	0.26000	19.81567	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.34300	0.26300	23.32362	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.29400	0.35600	21.08844	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.22000	0.15900	27.72727	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.93400	1.05500	12.95503	0.00000	0.0000	560
31/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.47500	1.59900	8.40678	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.42600	1.54900	8.62553	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.77400	1.89800	6.98985	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.25200	0.30500	21.03175	0.00000	0.0000	1,000
31/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.27800	0.20800	25.17986	0.00000	0.0000	5,128
31/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.34300	0.41400	20.69971	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.16900	0.11700	30.76923	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.17800	1.30100	10.44143	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	5,000
31/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.92400	2.04800	6.44491	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.23400	0.28100	20.08547	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.31000	0.23400	24.51613	0.00000	0.0000	560
31/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.04200	0.02600	38.09524	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.61600	0.72300	17.37013	0.00000	0.0000	12,300
31/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.22800	1.35000	9.93485	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	560
31/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.11500	0.13300	15.65217	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.69100	0.58600	15.19537	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.14100	0.16600	17.73050	0.00000	0.0000	560
31/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.56700	0.46900	17.28395	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.67500	1.79800	7.34328	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.65800	0.76800	16.71733	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.03400	0.02100	38.23529	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	0.88600	1.00600	13.54402	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.70100	0.81300	15.97718	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.02700	0.01600	40.74074	0.00000	0.0000	1,000
31/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.12900	1.25100	10.80602	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.57500	1.69800	7.80952	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.12300	0.14300	16.26016	0.00000	0.0000	400
31/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.64900	0.54600	15.87057	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
31/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.27700	1.40000	9.63195	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.83800	0.95700	14.20048	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.31800	0.38400	20.75472	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.19400	0.13700	29.38144	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.10800	0.12400	14.81481	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.73400	0.62700	14.57766	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.13200	0.15400	16.66667	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.60800	0.50700	16.61184	0.00000	0.0000	100
31/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.27200	0.32900	20.95588	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.24800	0.18200	26.61290	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.74600	0.86100	15.41555	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.02200	0.01400	36.36364	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.16200	0.19200	18.51852	0.00000	0.0000	11,340
31/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.48800	0.39500	19.05738	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.72400	1.84800	7.19258	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.20200	0.24100	19.30693	0.00000	0.0000	12,579
31/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.37800	0.29400	22.22222	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.37000	0.44600	20.54054	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.14600	0.09900	32.19178	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.15100	0.17800	17.88079	0.00000	0.0000	100
31/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.52700	0.43100	18.21632	0.00000	0.0000	400
31/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.07100	0.07900	11.26761	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	1.04700	0.93200	10.98376	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	1.09300	0.97700	10.61299	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	10,750
31/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	3.18000	3.05800	3.83648	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	4.12700	4.00400	2.98037	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.95500	0.84200	11.83246	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.07900	0.08900	12.65823	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.82100	0.71200	13.27649	0.00000	0.0000	0
31/10/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.09500	0.10900	14.73684	0.00000	0.0000	12,500
31/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.86990	7.99510	1.59087	8.00010	7.9439	45,033
31/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.92500	1.03100	11.45946	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.09100	0.07200	20.87912	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.88600	0.98900	11.62528	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.10200	0.08000	21.56863	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.96600	1.07400	11.18012	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.08200	0.06500	20.73171	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.95400	1.06200	11.32075	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.08400	0.06700	20.23810	0.00000	0.0000	1,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
31/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.83900	0.93600	11.56138	0.00000	0.0000	30,100
31/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.11900	0.09100	23.52941	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.77000	0.85900	11.55844	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.15000	0.11400	24.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.12500	1.23800	10.04444	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.05500	0.04300	21.81818	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.80400	0.89600	11.44279	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.13400	0.10100	24.62687	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.16900	1.28400	9.83747	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.59100	0.65800	11.33672	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.27100	0.21300	21.40221	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.42400	0.46800	10.37736	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.50400	0.42300	16.07143	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.67300	0.75400	12.03566	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.20300	0.15900	21.67488	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.32000	0.35100	9.68750	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.75000	0.65600	12.53333	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.21300	1.32900	9.56307	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.04300	0.03400	20.93023	0.00000	0.0000	10,000
31/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.30700	0.33700	9.77199	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.78700	0.69200	12.07116	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.08100	1.19300	10.36078	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.06100	0.04800	21.31148	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.40700	0.45000	10.56511	0.00000	0.0000	5,000
31/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.53700	0.45500	15.27002	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.87600	0.97800	11.64384	0.00000	0.0000	10,000
31/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.10600	0.08300	21.69811	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.25800	1.37500	9.30048	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.03800	0.03000	21.05263	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.64400	0.72100	11.95652	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.22400	0.17600	21.42857	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.34600	0.38100	10.11561	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.67600	0.58600	13.31361	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.46100	0.50900	10.41215	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.44100	0.36400	17.46032	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.91300	1.02000	11.71961	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.09300	0.07500	19.35484	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.30400	1.42200	9.04908	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.03400	0.02700	20.58824	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.48000	0.53100	10.62500	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.41000	0.33600	18.04878	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.39000	0.43100	10.51282	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.57000	0.48600	14.73684	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.44200	0.48800	10.40724	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
31/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.47200	0.39300	16.73729	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.36000	0.39700	10.27778	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.64000	0.55200	13.75000	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.70400	0.78800	11.93182	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.18400	0.14300	22.28261	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.73700	0.82300	11.66893	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.16700	0.12800	23.35329	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.03800	1.14900	10.69364	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.06800	0.05400	20.58824	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.52100	0.57800	10.94050	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.35100	0.28300	19.37322	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.37500	0.41300	10.13333	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.60500	0.51800	14.38017	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.61700	0.68900	11.66937	0.00000	0.0000	5,000
31/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.24700	0.19400	21.45749	0.00000	0.0000	2,420
31/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.49000	1.61100	8.12081	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.73100	1.85400	7.10572	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.56700	0.62900	10.93474	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.29700	0.23400	21.21212	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.33200	0.36500	9.93976	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.71200	0.62000	12.92135	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.68200	1.80600	7.37218	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.99600	1.10500	10.94378	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.07600	0.06000	21.05263	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.50000	0.55400	10.80000	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.38000	0.30900	18.68421	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.29600	0.32400	9.45946	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.82600	0.72900	11.74334	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.44300	1.56300	8.31601	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.54400	0.60300	10.84559	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.32400	0.25800	20.37037	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.35000	1.46900	8.81481	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.39600	1.51600	8.59599	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	2,420
31/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.53800	1.65900	7.86736	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.78000	1.90300	6.91011	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.28500	0.31100	9.12281	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.86500	0.76600	11.44509	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
31/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.27400	0.30000	9.48905	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.90400	0.80500	10.95133	0.00000	0.0000	0
31/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.22000	0.24000	9.09091	0.00000	0.0000	3
31/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.15000	1.04500	9.13043	0.00000	0.0000	0
31/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.96120	8.08800	1.59272	8.09060	8.0732	22,116
31/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.92300	1.01300	9.75081	0.00000	0.0000	0
31/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.21200	0.17500	17.45283	0.00000	0.0000	0
31/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.89300	0.97600	9.29451	0.00000	0.0000	0
31/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.23200	0.18800	18.96552	0.00000	0.0000	0
31/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.95500	1.05000	9.94764	0.00000	0.0000	0
31/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.19400	0.16200	16.49485	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.05130	8.17970	1.59477	0.00000	0.0000	979
31/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.09700	1.19300	8.75114	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.24600	0.21300	13.41463	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.06400	1.15800	8.83459	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.26300	0.22800	13.30798	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.13000	1.22900	8.76106	0.00000	0.0000	16,000
31/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.22900	0.19900	13.10044	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.28400	0.24400	14.08451	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.03500	1.12400	8.59903	0.00000	0.0000	37,000
31/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.47800	1.37600	6.90122	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.42900	0.45600	6.29371	0.00000	0.0000	360
31/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.75700	0.81000	7.00132	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.60600	0.53000	12.54125	0.00000	0.0000	360
31/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.53700	0.57400	6.89013	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	1.08600	0.99400	8.47145	0.00000	0.0000	4,000
31/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.56000	1.45600	6.66667	0.00000	0.0000	0
31/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.41100	0.43600	6.08273	0.00000	0.0000	4,000
31/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.13360	8.26260	1.58601	0.00000	0.0000	0
31/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.97600	1.03500	6.04508	0.00000	0.0000	0
31/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.54200	0.47200	12.91513	0.00000	0.0000	0
31/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.95600	1.01200	5.85774	0.00000	0.0000	0
31/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.57200	0.49900	12.76224	0.00000	0.0000	0
31/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.99700	1.05900	6.21866	0.00000	0.0000	0
31/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.51300	0.44600	13.06043	0.00000	0.0000	0
31/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.72500	0.64500	11.03448	0.00000	0.0000	540
31/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.85900	0.90800	5.70431	0.00000	0.0000	300
31/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.51400	1.41400	6.60502	0.00000	0.0000	0
31/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.54800	0.57700	5.29197	0.00000	0.0000	540
31/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.21560	8.34400	1.56288	0.00000	0.0000	0
31/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.00800	1.06500	5.65476	0.00000	0.0000	0
31/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.74200	0.67100	9.56873	0.00000	0.0000	0
31/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.99000	1.04400	5.45455	0.00000	0.0000	0
31/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.77400	0.70000	9.56072	0.00000	0.0000	0
31/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.02800	1.08400	5.44747	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
31/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.71200	0.64000	10.11236	0.00000	0.0000	0
31/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.54900	1.45400	6.13299	0.00000	0.0000	0
31/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.66500	0.69800	4.96241	0.00000	0.0000	180
31/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.95400	1.00600	5.45073	0.00000	0.0000	0
31/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.83800	0.76200	9.06921	0.00000	0.0000	180
31/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.94340	9.06760	1.38873	0.00000	0.0000	0
31/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.71500	1.77600	3.55685	0.00000	0.0000	0
31/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.27200	1.20800	5.03145	0.00000	0.0000	0
31/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.69600	1.76000	3.77358	0.00000	0.0000	0
31/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.30300	1.24200	4.68150	0.00000	0.0000	0
31/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.73200	1.79300	3.52194	0.00000	0.0000	0
31/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.23900	1.17500	5.16546	0.00000	0.0000	0
31/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.95700	0.89000	7.00104	0.00000	0.0000	0
31/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.90000	1.95800	3.05263	0.00000	0.0000	200
31/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.04390	10.16810	1.23657	0.00000	0.0000	0
31/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.40300	2.47300	2.91303	0.00000	0.0000	0
31/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.55900	1.50500	3.46376	0.00000	0.0000	0
31/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.38400	2.45300	2.89430	0.00000	0.0000	0
31/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.59000	1.53500	3.45912	0.00000	0.0000	0
31/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.42300	2.49300	2.88898	0.00000	0.0000	0
31/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.52900	1.47500	3.53172	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.77370	7.89740	1.59126	0.00000	0.0000	418
31/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.79087	0.90913	14.95315	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.01717	0.01173	31.68317	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.74559	0.86114	15.49779	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.02189	0.01374	37.23161	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.83832	0.95741	14.20579	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.01462	0.01001	31.53215	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.86990	7.99510	1.59087	7.96000	7.9600	327
31/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.59136	0.65849	11.35180	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.27146	0.21339	21.39173	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.56696	0.62894	10.93199	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.29706	0.23384	21.28190	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.61689	0.68913	11.71035	0.00000	0.0000	0
31/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.24699	0.19403	21.44216	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.53560	12.67490	1.11124	12.64900	12.6490	15,002
31/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.93600	1.06400	13.67521	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.89100	1.01800	14.25365	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.05500	0.04300	21.81818	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.98000	1.11000	13.26531	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.04400	0.03500	20.45455	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.52000	0.60700	16.73077	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.18400	0.13200	28.26087	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.25800	1.39500	10.89030	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
31/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.72100	0.83900	16.36616	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.08500	0.06400	24.70588	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.84800	0.97300	14.74057	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.06200	0.04800	22.58065	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.04300	2.18100	6.75477	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.84500	1.98300	7.47967	0.00000	0.0000	0
31/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19			Foreign Exchange Future	12.67810	12.81880	1.10979	0.00000	0.0000	3,918
31/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.35600	1.48300	9.36578	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.12800	0.11400	10.93750	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.31700	1.43900	9.26348	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.13900	0.12000	13.66906	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.39900	1.52700	9.14939	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.12100	0.10800	10.74380	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.27900	1.39900	9.38233	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.15100	0.13000	13.90728	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.03400	1.14000	10.25145	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.25600	0.22100	13.67188	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.75700	1.89100	7.62664	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.07900	0.07200	8.86076	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.10100	1.21100	9.99092	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.22300	0.19200	13.90135	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.80700	0.89000	10.28501	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.42900	0.37100	13.51981	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.44300	1.57200	8.93971	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.11500	0.10300	10.43478	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.84900	1.98400	7.30124	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.07100	0.06500	8.45070	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.17000	1.28400	9.74359	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.19200	0.16500	14.06250	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.66600	1.79800	7.92317	0.00000	0.0000	0
31/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.08800	0.07900	10.22727	0.00000	0.0000	0
31/10/2011	£ / R 2012/06/18			Foreign Exchange Future	12.81200	12.95440	1.11146	0.00000	0.0000	2,837
31/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.33200	1.43700	7.88288	0.00000	0.0000	0
31/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.37000	0.33300	10.00000	0.00000	0.0000	0
31/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.30200	1.40500	7.91091	0.00000	0.0000	0
31/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.39000	0.35100	10.00000	0.00000	0.0000	0
31/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.36300	1.47000	7.85033	0.00000	0.0000	0
31/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.35100	0.31600	9.97151	0.00000	0.0000	0
31/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10270	0.10140	1.26582	0.10063	0.1006	5,415
31/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02272	0.02142	5.72183	0.00000	0.0000	0
31/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
31/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01291	0.01166	9.68242	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
31/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00021	0.00026	23.80952	0.00000	0.0000	0
31/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03270	0.03140	3.97554	0.00000	0.0000	0
31/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10410	0.10280	1.24880	0.00000	0.0000	6
31/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01502	0.01388	7.58988	0.00000	0.0000	0
31/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00092	0.00108	17.39130	0.00000	0.0000	0
31/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00827	0.00744	10.03628	0.00000	0.0000	0
31/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00417	0.00464	11.27098	0.00000	0.0000	0
31/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02420	0.02293	5.24793	0.00000	0.0000	0
31/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00010	0.00013	30.00000	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19			Foreign Exchange Future	11.01200	11.04370	0.28787	11.06700	11.0670	24,571
31/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.22200	1.25200	2.45499	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.17300	1.20300	2.55754	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.27100	1.30200	2.43902	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.03100	1.05800	2.61882	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.46900	1.49900	2.04221	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.71600	1.74700	1.80653	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.61700	1.64800	1.91713	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.12700	0.11700	7.87402	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.86500	0.82300	4.85549	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.07700	1.10500	2.59981	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.15100	0.14100	6.62252	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.73900	0.69700	5.68336	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.51800	1.54900	2.04216	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	8,220
31/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.32100	0.31900	0.62305	0.00000	0.0000	8,220
31/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.30900	0.27500	11.00324	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.80700	0.83000	2.85006	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.04500	0.03600	20.00000	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.14200	0.13200	7.04225	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.78000	0.73800	5.38462	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.72400	0.74300	2.62431	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.06200	0.04900	20.96774	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.98500	1.01100	2.63959	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.41900	1.45000	2.18464	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
31/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.24900	0.24200	2.81124	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.43700	0.39800	8.92449	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.89400	0.91900	2.79642	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.93900	0.96500	2.76890	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	2,740
31/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.05300	0.04200	20.75472	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.76500	0.78600	2.74510	0.00000	0.0000	2,740
31/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.34300	0.34300	0.00000	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.28100	0.24900	11.38790	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.99500	0.95300	4.22111	0.00000	0.0000	0
31/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.10700	0.09700	9.34579	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19			Foreign Exchange Future	11.14430	11.17710	0.29432	0.00000	0.0000	9,991
31/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.17000	1.19500	2.13675	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.12600	0.11800	6.34921	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.13200	1.15600	2.12014	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13800	0.12900	6.52174	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.21000	1.23500	2.06612	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.11600	0.10800	6.89655	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.11700	2.14800	1.46434	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.05600	1.07900	2.17803	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.16200	0.15200	6.17284	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.42400	1.45100	1.89607	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.08000	0.07400	7.50000	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.16500	2.19600	1.43187	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.33700	1.36400	2.01945	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.81400	0.83200	2.21130	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.27000	0.25500	5.55556	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.73100	0.74600	2.05198	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.33700	0.31900	5.34125	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.01900	1.04100	2.15898	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.17500	0.16400	6.28571	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.56700	0.57800	1.94004	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.52300	0.50100	4.20650	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.42800	0.43500	1.63551	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.78400	0.75800	3.31633	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.65600	0.66900	1.98171	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.41200	0.39200	4.85437	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.36200	0.36600	1.10497	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.96800	0.93900	2.99587	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.63200	0.64500	2.05696	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.43800	0.41800	4.56621	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
31/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.64800	1.67700	1.75971	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.49200	0.50000	1.62602	0.00000	0.0000	0
31/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.64800	0.62300	3.85802	0.00000	0.0000	0
31/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.27140	11.30570	0.30431	0.00000	0.0000	14,109
31/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.15700	1.18500	2.42005	0.00000	0.0000	0
31/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.28600	0.27900	2.44755	0.00000	0.0000	0
31/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.12500	1.15200	2.40000	0.00000	0.0000	0
31/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.30400	0.29600	2.63158	0.00000	0.0000	0
31/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.19000	1.21900	2.43697	0.00000	0.0000	0
31/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.26900	0.26300	2.23048	0.00000	0.0000	0
31/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.39620	11.43160	0.31063	0.00000	0.0000	250
31/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.13100	1.15200	1.85676	0.00000	0.0000	0
31/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.46000	0.44600	3.04348	0.00000	0.0000	0
31/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.14000	1.16000	1.75439	0.00000	0.0000	0
31/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.51900	0.50400	2.89017	0.00000	0.0000	0
31/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.16200	1.18300	1.80723	0.00000	0.0000	0
31/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.44100	0.42700	3.17460	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19			Foreign Exchange Future	8.28410	8.32070	0.44181	8.28000	8.2036	12,460
31/10/2011	AUS\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.63600	1.67200	2.20049	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.58600	1.62300	2.33291	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.68600	1.72200	2.13523	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.81000	0.84100	3.82716	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.99900	1.03200	3.30330	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19			Foreign Exchange Future	8.30130	8.33800	0.44210	8.31250	8.2615	22,501
31/10/2011	AUS\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.11400	1.14500	2.78276	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.06300	0.05700	9.52381	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.07100	1.10200	2.89449	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.07000	0.06400	8.57143	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.15800	1.18900	2.67703	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05700	0.05100	10.52632	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.98800	1.01700	2.93522	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.08700	0.07900	9.19540	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.38200	1.41600	2.46020	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.72000	0.74400	3.33333	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.16900	0.15600	7.69231	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.94700	0.97600	3.06230	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.09600	0.08800	8.33333	0.00000	0.0000	0
31/10/2011	AUS\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.33600	1.37000	2.54491	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
31/10/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.10900	2.14500	1.70697	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.61800	0.64000	3.55987	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.21700	0.20200	6.91244	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.32170	8.35870	0.44462	0.00000	0.0000	6,159
31/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.88900	0.91400	2.81215	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.21700	0.20500	5.52995	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.85600	0.88000	2.80374	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.23400	0.22100	5.55556	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.92400	0.95000	2.81385	0.00000	0.0000	0
31/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.20200	0.19100	5.44554	0.00000	0.0000	0
31/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.29630	9.30600	0.10434	0.00000	0.0000	0
31/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.38000	2.39600	0.67227	0.00000	0.0000	0
31/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38400	0.39000	1.56250	0.00000	0.0000	0
31/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.34000	2.35500	0.64103	0.00000	0.0000	0
31/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39400	0.39900	1.26904	0.00000	0.0000	0
31/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.42100	2.43600	0.61958	0.00000	0.0000	0
31/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37500	0.38000	1.33333	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.82260	7.91340	1.16074	0.00000	0.0000	15
31/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.59600	0.67800	13.75839	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.02300	0.01500	34.78261	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.55200	0.63200	14.49275	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.02900	0.01900	34.48276	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.64100	0.72500	13.10452	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.29100	0.34900	19.93127	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.11800	0.08600	27.11864	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.02600	1.11600	8.77193	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.32200	0.38400	19.25466	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.09900	0.07100	28.28283	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.97700	1.06600	9.10952	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.46800	0.54400	16.23932	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.04500	0.03100	31.11111	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.92800	1.01700	9.59052	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.42800	0.50100	17.05607	0.00000	0.0000	0
31/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.05500	0.03800	30.90909	0.00000	0.0000	0
31/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.90400	7.99630	1.16776	0.00000	0.0000	0
31/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.52400	0.58300	11.25954	0.00000	0.0000	0
31/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.17000	0.13700	19.41176	0.00000	0.0000	0
31/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.49400	0.54800	10.93117	0.00000	0.0000	0
31/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.19000	0.15200	20.00000	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
31/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.55500	0.61900	11.53153	0.00000	0.0000	0
31/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.15100	0.12300	18.54305	0.00000	0.0000	0
31/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.05270	0.06910	31.11954	0.00000	0.0000	12,659
31/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.05290	0.07150	35.16068	0.00000	0.0000	18,519
31/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.22330	0.21520	3.62741	0.00000	0.0000	12,423
31/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.30310	0.33650	11.01947	0.00000	0.0000	100,000
31/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.20630	0.17200	16.62627	0.00000	0.0000	100,000
31/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.24960	0.24310	2.60417	0.00000	0.0000	12,346
31/10/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.05630	0.07250	28.77442	0.00000	0.0000	18,750
31/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.02110	9.07150	0.55869	9.04500	9.0450	25
31/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.75800	0.79800	5.27704	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.03700	0.02700	27.02703	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.71600	0.75500	5.44693	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.04500	0.03400	24.44444	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.80100	0.84300	5.24345	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.59800	0.63100	5.51839	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.07700	0.06000	22.07792	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.89000	0.93400	4.94382	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.13100	1.17900	4.24403	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.56200	0.59300	5.51601	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.09100	0.07200	20.87912	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.35600	0.37100	4.21348	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.23500	0.20000	14.89362	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.18300	0.18500	1.09290	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.56200	0.51400	8.54093	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.25400	0.26100	2.75591	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.38300	0.34000	11.22715	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.63600	0.67100	5.50314	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.06500	0.05000	23.07692	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.03300	1.08100	4.64666	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.27800	1.32700	3.83412	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.40700	0.42600	4.66830	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.18600	0.15500	16.66667	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.37700	1.42600	3.55846	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.46400	0.48800	5.17241	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.14300	0.11700	18.18182	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.33200	0.34600	4.21687	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.26100	0.22500	13.79310	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.52800	0.55600	5.30303	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
31/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.10700	0.08500	20.56075	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.17200	0.17200	0.00000	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.60100	0.55100	8.31947	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.23800	0.24300	2.10084	0.00000	0.0000	0
31/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.41700	0.37200	10.79137	0.00000	0.0000	0
31/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.15290	9.20370	0.55502	0.00000	0.0000	0
31/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.78800	0.81700	3.68020	0.00000	0.0000	0
31/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.23500	0.21300	9.36170	0.00000	0.0000	0
31/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.75700	0.78500	3.69881	0.00000	0.0000	0
31/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.25400	0.23100	9.05512	0.00000	0.0000	0
31/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.81900	0.85000	3.78510	0.00000	0.0000	0
31/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.21600	0.19600	9.25926	0.00000	0.0000	0
31/10/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.09250	1.09860	0.55835	0.00000	0.0000	0
31/10/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00000	0.00600	100.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00000	0.00400	100.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.00000	0.01600	100.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10700	1.11250	0.49684	0.00000	0.0000	0
31/10/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00000	0.00600	100.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00000	0.00400	100.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.00000	0.01600	100.00000	0.00000	0.0000	0
31/10/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/10/2011	RAIN 2011/12/19			Foreign Exchange Future	15,914.67000	16,019.33000	0.65763	0.00000	0.0000	0
31/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.22260	1.24280	1.65222	0.00000	0.0000	0
31/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.12640	0.14590	15.42722	0.00000	0.0000	0
31/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00380	0.00310	18.42105	0.00000	0.0000	0
31/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.08480	0.10030	18.27830	0.00000	0.0000	0
31/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.01220	0.00750	38.52459	0.00000	0.0000	0
31/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.17420	0.19400	11.36625	0.00000	0.0000	0
31/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00160	0.00120	25.00000	0.00000	0.0000	0
31/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.23850	1.25930	1.67945	0.00000	0.0000	0
31/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.08870	0.10000	12.73957	0.00000	0.0000	0
31/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.05020	0.04070	18.92430	0.00000	0.0000	0
31/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.06680	0.07550	13.02395	0.00000	0.0000	0
31/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.07830	0.06620	15.45338	0.00000	0.0000	0
31/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.11770	0.13230	12.40442	0.00000	0.0000	0
31/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02920	0.02300	21.23288	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
<b>Future Open Interest</b>										<b>706,563</b>
<b>Option Open Interest</b>										<b>299,495</b>
<b>Total</b>										<b>1,006,058</b>