



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/07/2011

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
15/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.93270	6.96920	0.52649	6.98120	6.9537	300,932
15/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.13400	1.09900	3.08642	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.18200	1.14700	2.96108	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	3,000
15/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.08500	1.05000	3.22581	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.89300	0.85900	3.80739	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	15,000
15/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	5,000
15/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.52700	0.49700	5.69260	0.00000	0.0000	2,800
15/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.25200	0.27300	8.33333	0.00000	0.0000	980
15/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.11900	0.10400	12.60504	0.00000	0.0000	10,000
15/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.19500	0.21300	9.23077	0.00000	0.0000	6,000
15/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.16200	0.14400	11.11111	0.00000	0.0000	10,000
15/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.57100	0.54000	5.42907	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05400	0.05900	9.25926	0.00000	0.0000	10,000
15/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.70600	0.67300	4.67422	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.03900	0.04200	7.69231	0.00000	0.0000	200
15/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.31700	0.34200	7.88644	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08400	0.07300	13.09524	0.00000	0.0000	5,980
15/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.39000	0.41900	7.43590	0.00000	0.0000	6,060
15/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.28700	0.26200	8.71080	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.12000	0.13100	9.16667	0.00000	0.0000	6,060
15/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.86800	2.83200	1.25523	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.44200	0.41300	6.56109	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.07500	0.08200	9.33333	0.00000	0.0000	8,880
15/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.36200	0.33500	7.45856	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.09500	0.10400	9.47368	0.00000	0.0000	6,000
15/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.04600	0.04000	13.04348	0.00000	0.0000	8,880
15/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.42900	0.45900	6.99301	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.28300	0.30700	8.48057	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
15/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.10000	0.08800	12.00000	0.00000	0.0000	1,980
15/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.14000	0.12300	12.14286	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.22300	0.24200	8.52018	0.00000	0.0000	1,980
15/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.61500	0.58400	5.04065	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.04800	0.05300	10.41667	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.17000	0.18600	9.41176	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.18700	0.16700	10.69519	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03500	0.03800	8.57143	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.75200	0.71900	4.38830	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.10700	0.11700	9.34579	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.32400	0.29800	8.02469	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.15200	0.16600	9.21053	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.21900	0.19700	10.04566	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.55600	0.58900	5.93525	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.84600	0.81200	4.01891	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.18300	1.22000	3.12764	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.08500	0.09200	8.23529	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.40200	0.37300	7.21393	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04300	0.04700	9.30233	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.66000	0.62800	4.84848	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.13300	1.17000	3.26567	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.23100	1.19600	2.84322	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.08400	1.12000	3.32103	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.79900	0.76600	4.13016	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.64700	0.68100	5.25502	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.23300	1.27000	3.00081	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.13500	0.14700	8.88889	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.25200	0.22800	9.52381	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.35300	0.38000	7.64873	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	200
15/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	0
15/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.48400	0.45500	5.99174	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.02500	7.06210	0.52811	7.08930	7.0494	47,018
15/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18300	0.19300	5.46448	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.50800	0.48100	5.31496	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17100	0.18100	5.84795	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
15/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.54600	0.51900	4.94505	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.19500	0.20700	6.15385	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.47000	0.44500	5.31915	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.16000	0.14800	7.50000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.43500	0.46000	5.74713	0.00000	0.0000	6,425
15/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.05700	1.02400	3.12204	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08200	0.08600	4.87805	0.00000	0.0000	2,962
15/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.27000	0.25400	5.92593	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.29500	0.31600	7.11864	0.00000	0.0000	2,962
15/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.43400	0.40900	5.76037	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.20900	0.22100	5.74163	0.00000	0.0000	5,000
15/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.90300	0.93600	3.65449	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	5,000
15/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.62500	0.59600	4.64000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15000	0.15800	5.33333	0.00000	0.0000	500
15/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.64900	0.67800	4.46841	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.07400	0.06600	10.81081	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.68900	0.71900	4.35414	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.06400	0.05700	10.93750	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.81400	0.84700	4.05405	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.07800	0.08200	5.12821	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.10300	1.07000	2.99184	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.08800	1.12400	3.30882	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.16000	0.16900	5.62500	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.58500	0.55700	4.78632	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.46800	0.49300	5.34188	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.14300	0.13100	8.39161	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.40500	0.42900	5.92593	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.18000	0.16700	7.22222	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.09200	0.09700	5.43478	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.96700	0.93500	3.30920	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.11600	0.12300	6.03448	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.79100	0.76100	3.79267	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.37500	0.39800	6.13333	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.20000	0.18600	7.00000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.77100	0.80300	4.15045	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.73000	0.76100	4.24658	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.04100	1.07600	3.36215	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.10300	0.10900	5.82524	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.87800	0.84700	3.53075	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
15/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.13200	0.13900	5.30303	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.70700	0.67700	4.24328	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.53600	0.56400	5.22388	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.11100	0.10200	8.10811	0.00000	0.0000	5,000
15/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.18500	1.22100	3.03797	0.00000	0.0000	0
15/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.12000	7.15730	0.52388	7.16500	7.1541	15,114
15/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.40400	0.42500	5.19802	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.32000	0.30400	5.00000	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.38000	0.40000	5.26316	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.34600	0.32900	4.91329	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.42900	0.45100	5.12821	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.29500	0.28000	5.08475	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.42200	0.44400	5.21327	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.30200	0.28700	4.96689	0.00000	0.0000	1,000
15/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.35400	0.37000	4.51977	0.00000	0.0000	4,100
15/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.38400	0.36300	5.46875	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.31800	0.33300	4.71698	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.44800	0.42600	4.91071	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.53400	0.55800	4.49438	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.21400	0.20100	6.07477	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.33600	0.35100	4.46429	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.41600	0.39400	5.28846	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.56500	0.59000	4.42478	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.19500	0.18300	6.15385	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.23400	0.24400	4.27350	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.66400	0.63700	4.06627	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.15900	0.16600	4.40252	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.98900	0.95900	3.03337	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27200	0.28500	4.77941	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.55200	0.52800	4.34783	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.11800	0.12300	4.23729	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.29800	1.26600	2.46533	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.59700	0.62200	4.18760	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.17700	0.16500	6.77966	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.11300	0.11800	4.42478	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.34300	1.31100	2.38273	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.50400	0.52800	4.76190	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.23400	0.22100	5.55556	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.15200	0.15900	4.60526	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.03200	1.00200	2.90698	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.37300	0.39300	5.36193	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.35300	0.33600	4.81586	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.63000	0.65600	4.12698	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.16000	0.14900	6.87500	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
15/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.25900	0.27000	4.24710	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.58900	0.56300	4.41426	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.12800	0.13400	4.68750	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.20800	1.17700	2.56623	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.17500	0.18300	4.57143	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.90500	0.87600	3.20442	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.39700	0.41800	5.28967	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.32700	0.31100	4.89297	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.66400	0.69100	4.06627	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.14400	0.13400	6.94444	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.18300	0.19100	4.37158	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.86300	0.83400	3.36037	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.14600	0.15200	4.10959	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.07600	1.04500	2.88104	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.16700	0.17400	4.19162	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.94700	0.91700	3.16790	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.13400	0.13900	3.73134	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.16400	1.13200	2.74914	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.28700	0.30000	4.52962	0.00000	0.0000	0
15/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.51700	0.49300	4.64217	0.00000	0.0000	0
15/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.22130	7.25910	0.52345	7.25100	7.2510	2,000
15/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.42900	0.44400	3.49650	0.00000	0.0000	0
15/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.45800	0.43500	5.02183	0.00000	0.0000	0
15/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.41100	0.42500	3.40633	0.00000	0.0000	0
15/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.49000	0.46600	4.89796	0.00000	0.0000	0
15/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.44800	0.46700	4.24107	0.00000	0.0000	0
15/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.42700	0.40800	4.44965	0.00000	0.0000	0
15/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.32720	7.36510	0.51725	0.00000	0.0000	0
15/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.56600	0.58500	3.35689	0.00000	0.0000	0
15/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.43900	0.42000	4.32802	0.00000	0.0000	0
15/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.54300	0.56200	3.49908	0.00000	0.0000	0
15/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.46600	0.44700	4.07725	0.00000	0.0000	0
15/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.58900	0.61000	3.56537	0.00000	0.0000	13,000
15/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.41200	0.39500	4.12621	0.00000	0.0000	0
15/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.49400	0.47500	3.84615	0.00000	0.0000	0
15/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.52100	0.54000	3.64683	0.00000	0.0000	11,000
15/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.43050	7.46820	0.50737	0.00000	0.0000	0
15/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.48200	0.49700	3.11203	0.00000	0.0000	0
15/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.75200	0.72900	3.05851	0.00000	0.0000	0
15/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.46700	0.48100	2.99786	0.00000	0.0000	0
15/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.78700	0.76300	3.04956	0.00000	0.0000	0
15/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.49700	0.51300	3.21932	0.00000	0.0000	0
15/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.71700	0.69500	3.06834	0.00000	0.0000	0
15/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.97000	0.94500	2.57732	0.00000	0.0000	0
15/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40000	0.41300	3.25000	0.00000	0.0000	300

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
15/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.39810	8.43500	0.43939	0.00000	0.0000	0
15/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.05100	1.07300	2.09324	0.00000	0.0000	0
15/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.15300	1.13800	1.30095	0.00000	0.0000	0
15/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.03500	1.05600	2.02899	0.00000	0.0000	0
15/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.18700	1.17100	1.34794	0.00000	0.0000	0
15/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.06800	1.09000	2.05993	0.00000	0.0000	0
15/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.12000	1.10500	1.33929	0.00000	0.0000	0
15/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.83600	0.82300	1.55502	0.00000	0.0000	0
15/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.23400	1.25800	1.94489	0.00000	0.0000	200
15/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.19540	9.23230	0.40129	0.00000	0.0000	0
15/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.43000	1.45400	1.67832	0.00000	0.0000	0
15/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.43500	1.42200	0.90592	0.00000	0.0000	0
15/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.41300	1.43700	1.69851	0.00000	0.0000	0
15/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.46800	1.45500	0.88556	0.00000	0.0000	0
15/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.44700	1.47100	1.65860	0.00000	0.0000	0
15/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40200	1.38900	0.92725	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.93270	6.96920	0.52649	0.00000	0.0000	381
15/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.11987	0.13116	9.41854	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.28717	0.26196	8.77877	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.10662	0.11668	9.43538	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.32392	0.29748	8.16251	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.13481	0.14746	9.38358	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.25211	0.22826	9.46016	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.36219	0.33463	7.60927	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.09489	0.10383	9.42144	0.00000	0.0000	50
15/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.02500	7.06210	0.52811	0.00000	0.0000	15
15/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.29527	0.31595	7.00376	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.27027	0.25385	6.07541	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.27539	0.29132	5.78452	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.30039	0.27922	7.04750	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.32045	0.34200	6.72492	0.00000	0.0000	0
15/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.24545	0.22990	6.33530	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.16170	11.22470	0.56443	11.24100	11.2113	34,366
15/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.12600	0.14500	15.07937	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.46400	0.42000	9.48276	0.00000	0.0000	200
15/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.11400	0.13200	15.78947	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.50200	0.45700	8.96414	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.13800	0.15900	15.21739	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.42600	0.38400	9.85915	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.09400	0.10800	14.89362	0.00000	0.0000	8,945
15/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.58200	0.53300	8.41924	0.00000	0.0000	100
15/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.97700	0.92000	5.83419	0.00000	0.0000	200
15/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.16700	0.14700	11.97605	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.32900	0.37200	13.06991	0.00000	0.0000	3,455

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
15/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.70700	0.76300	7.92079	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.04500	0.03800	15.55556	0.00000	0.0000	5,490
15/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.36100	0.40500	12.18837	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.14900	0.13000	12.75168	0.00000	0.0000	1,200
15/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.26000	0.22800	12.30769	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.22200	0.25300	13.96396	0.00000	0.0000	1,200
15/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.42900	0.47700	11.18881	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.11700	0.10200	12.82051	0.00000	0.0000	630
15/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.20900	0.18400	11.96172	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.27100	0.30900	14.02214	0.00000	0.0000	630
15/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.24400	0.28000	14.75410	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.23200	0.20500	11.63793	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.05700	0.06700	17.54386	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.79500	0.74200	6.66667	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.07700	0.08900	15.58442	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.66500	0.61400	7.66917	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.07000	0.08100	15.71429	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.70800	0.65600	7.34463	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.20300	0.23100	13.79310	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.29100	0.25600	12.02749	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.50300	0.55300	9.94036	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.09100	0.07800	14.28571	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.08500	0.09800	15.29412	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.62300	0.57300	8.02568	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.06300	0.07300	15.87302	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.75100	0.69800	7.05726	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.58100	0.63400	9.12220	0.00000	0.0000	0
15/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.06900	0.05900	14.49275	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.29940	11.36360	0.56817	11.36000	11.3600	9,388
15/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.27300	0.29100	6.59341	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.62400	0.57700	7.53205	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.25900	0.27600	6.56371	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.66000	0.61200	7.27273	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.28800	0.30700	6.59722	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.58900	0.54300	7.80985	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.15100	0.16000	5.96026	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.05200	0.99600	5.32319	0.00000	0.0000	250
15/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.39700	0.42600	7.30479	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.39800	0.36200	9.04523	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.20800	0.22200	6.73077	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.80900	0.75800	6.30408	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.24500	0.26100	6.53061	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.69600	0.64700	7.04023	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.90300	0.95300	5.53710	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.10400	0.08900	14.42308	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
15/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.75400	0.79900	5.96817	0.00000	0.0000	0
15/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.15500	0.13500	12.90323	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.44080	11.50580	0.56814	0.00000	0.0000	2,832
15/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.53300	0.56400	5.81614	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.54200	0.50800	6.27306	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.51300	0.54100	5.45809	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.57200	0.53500	6.46853	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.55600	0.58900	5.93525	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.51500	0.48300	6.21359	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.49400	0.52100	5.46559	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.60300	0.56500	6.30182	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.37700	0.39800	5.57029	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.83600	0.79200	5.26316	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.76900	0.80900	5.20156	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.32800	0.30300	7.62195	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.40700	0.43000	5.65111	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.76600	0.72400	5.48303	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.27800	0.29400	5.75540	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.13700	1.08800	4.30959	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.58000	0.61300	5.68966	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.48900	0.45700	6.54397	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.83000	0.87200	5.06024	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.28900	0.26600	7.95848	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.44000	0.46400	5.45455	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.69900	0.65800	5.86552	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.71100	0.75000	5.48523	0.00000	0.0000	0
15/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.37000	0.34400	7.02703	0.00000	0.0000	0
15/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.59060	11.65880	0.58841	0.00000	0.0000	0
15/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.54800	0.57100	4.19708	0.00000	0.0000	0
15/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.80700	0.76200	5.57621	0.00000	0.0000	0
15/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.53100	0.55400	4.33145	0.00000	0.0000	0
15/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.84000	0.79500	5.35714	0.00000	0.0000	0
15/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.56500	0.58900	4.24779	0.00000	0.0000	0
15/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.77400	0.73000	5.68475	0.00000	0.0000	0
15/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08760	0.08820	0.68493	0.00000	0.0000	12,348
15/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00791	0.00844	6.70038	0.00000	0.0000	0
15/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00031	0.00024	22.58065	0.00000	0.0000	0
15/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00193	0.00211	9.32642	0.00000	0.0000	0
15/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00433	0.00391	9.69977	0.00000	0.0000	0
15/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01762	0.01821	3.34847	0.00000	0.0000	0
15/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
15/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41240	11.41180	0.00526	0.00000	0.0000	0
15/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08880	0.08940	0.67568	0.00000	0.0000	0
15/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01001	0.01048	4.69530	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
15/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00121	0.00108	10.74380	0.00000	0.0000	0
15/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00439	0.00464	5.69476	0.00000	0.0000	0
15/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00559	0.00524	6.26118	0.00000	0.0000	0
15/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01890	0.01948	3.06878	0.00000	0.0000	0
15/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00010	0.00008	20.00000	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.79610	9.82440	0.28889	9.83000	9.8110	58,474
15/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.28300	0.29800	5.30035	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.13700	0.12400	9.48905	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.25300	0.26700	5.53360	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.15700	0.14300	8.91720	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.31500	0.33200	5.39683	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.11900	0.10800	9.24370	0.00000	0.0000	2,065
15/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.20200	0.18600	7.92079	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.19800	0.21000	6.06061	0.00000	0.0000	5,655
15/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.65100	0.62600	3.84025	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.04700	0.05000	6.38298	0.00000	0.0000	3,590
15/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.54100	0.56400	4.25139	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	6,195
15/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.06800	0.07200	5.88235	0.00000	0.0000	6,195
15/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.52200	0.49800	4.59770	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.12500	0.13300	6.40000	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.32900	0.30900	6.07903	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.87900	0.85200	3.07167	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.46000	0.48100	4.56522	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.06400	0.05700	10.93750	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.78600	0.76000	3.30789	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.83300	0.80600	3.24130	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
15/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.74100	0.71500	3.50877	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.90180	9.93100	0.29490	0.00000	0.0000	4,928
15/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.38500	0.39900	3.63636	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28300	0.26800	5.30035	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.36000	0.37300	3.61111	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30800	0.29200	5.19481	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.41200	0.42700	3.64078	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.26000	0.24600	5.38462	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.29700	0.30800	3.70370	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.39500	0.37700	4.55696	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.53000	0.54800	3.39623	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.17800	0.16700	6.17978	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.70400	0.72600	3.12500	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.10200	0.09500	6.86275	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
15/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.63100	0.65100	3.16957	0.00000	0.0000	0
15/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.12900	0.12000	6.97674	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.01230	10.04170	0.29364	0.00000	0.0000	8,503
15/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.40400	0.41400	2.47525	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.49200	0.47200	4.06504	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.38600	0.39600	2.59067	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.52400	0.50400	3.81679	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.42300	0.43400	2.60047	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.46100	0.44200	4.12148	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.05100	1.07300	2.09324	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08900	0.08100	8.98876	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.35200	0.36100	2.55682	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.59000	0.56900	3.55932	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.54300	0.55800	2.76243	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.33100	0.31600	4.53172	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.09200	1.11700	2.28938	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.08000	0.07500	6.25000	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.49100	0.50600	3.05499	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.37900	0.36400	3.95778	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.25700	0.26400	2.72374	0.00000	0.0000	0
15/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.84500	0.82200	2.72189	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19			Foreign Exchange Future	7.37890	7.36110	0.24123	0.00000	0.0000	25,754
15/07/2011	AUS\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.73500	0.71700	2.44898	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.68700	0.66900	2.62009	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.78400	0.76600	2.29592	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.08700	0.08000	8.04598	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.20800	0.21900	5.28846	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.10300	0.09600	6.79612	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.17400	0.18500	6.32184	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.40800	0.39200	3.92157	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.24500	0.23200	5.30612	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.06600	0.07100	7.57576	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.07300	0.06700	8.21918	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.24400	0.25600	4.91803	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.28300	0.26900	4.94700	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.05400	0.05800	7.40741	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.58800	0.60500	2.89116	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.63900	0.62100	2.81690	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
15/07/2011	AUS\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01400	0.01300	7.14286	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
15/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.63500	0.65200	2.67717	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.59100	0.57400	2.87648	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.32300	0.30800	4.64396	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.77900	0.79700	2.31065	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.12300	0.11400	7.31707	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.14400	0.15300	6.25000	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.68300	0.70000	2.48902	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.39730	7.38080	0.22305	0.00000	0.0000	690
15/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.77000	0.75500	1.94805	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.72500	0.71000	2.06897	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.81600	0.80000	1.96078	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.16800	0.16000	4.76190	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.27100	0.27900	2.95203	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.26400	0.25400	3.78788	0.00000	0.0000	0
15/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.16700	0.17300	3.59281	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.41870	7.40510	0.18332	0.00000	0.0000	4
15/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.36200	0.35400	2.20994	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19300	0.19900	3.10881	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.33300	0.32500	2.40240	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.21400	0.22000	2.80374	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.39300	0.38400	2.29008	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17400	0.17900	2.87356	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27900	0.27300	2.15054	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26000	0.26800	3.07692	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.56500	0.55400	1.94690	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09600	0.09900	3.12500	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15900	0.15400	3.14465	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.49000	0.49900	1.83673	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.25800	0.25200	2.32558	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.28900	0.29700	2.76817	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52800	0.51800	1.89394	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.10900	0.11300	3.66972	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.23100	1.21800	1.05605	0.00000	0.0000	0
15/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
15/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.41810	8.44090	0.27084	0.00000	0.0000	0
15/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.51300	1.53400	1.38797	0.00000	0.0000	0
15/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.39500	0.39300	0.50633	0.00000	0.0000	0
15/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.47500	1.49600	1.42373	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
15/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40700	0.40500	0.49140	0.00000	0.0000	0
15/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.55100	1.57200	1.35397	0.00000	0.0000	0
15/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38300	0.38100	0.52219	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.22380	7.27410	0.69631	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.12200	0.14400	18.03279	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.14800	0.12000	18.91892	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.10300	0.12200	18.44660	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.17900	0.14800	17.31844	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.14400	0.17300	20.13889	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.12000	0.09900	17.50000	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.59100	0.54500	7.78342	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.54500	0.49900	8.44037	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.63900	0.59100	7.51174	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.04100	0.04900	19.51220	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.36700	0.32500	11.44414	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.63100	0.68000	7.76545	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.35800	0.40100	12.01117	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.03400	0.02700	20.58824	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.73500	0.68600	6.66667	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.30490	7.35600	0.69953	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.25400	0.28300	11.41732	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.19900	0.17700	11.05528	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.22800	0.25500	11.84211	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.22300	0.19900	10.76233	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.28200	0.31200	10.63830	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.17700	0.15600	11.86441	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.11800	0.13000	10.16949	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.46300	0.42400	8.42333	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.56200	0.60400	7.47331	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.05700	0.04800	15.78947	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.13000	0.14300	10.00000	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.42500	0.38700	8.94118	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.52200	0.56300	7.85441	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.06700	0.05700	14.92537	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.18900	0.20900	10.58201	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.28400	0.25300	10.91549	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.48300	0.52300	8.28157	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.07800	0.06700	14.10256	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.17200	0.19000	10.46512	0.00000	0.0000	0
15/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.31700	0.28400	10.41009	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
15/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02800	0.02620	6.42857	0.00000	0.0000	22,388
15/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.13670	0.14580	6.65691	0.00000	0.0000	21,898
15/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.47120	8.54410	0.86056	8.52500	8.5250	922
15/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.83900	0.90600	7.98570	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.79300	0.86000	8.44893	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.88600	0.95400	7.67494	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.26500	0.30700	15.84906	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.19400	0.16300	15.97938	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.06900	0.08100	17.39130	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.64800	0.58700	9.41358	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.07700	0.09000	16.88312	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.60600	0.54600	9.90099	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.70300	0.76800	9.24609	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.08500	0.10000	17.64706	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.56400	0.50600	10.28369	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.11700	0.13700	17.09402	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.44600	0.39300	11.88341	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.10600	0.12400	16.98113	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.48500	0.43000	11.34021	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.06200	0.07200	16.12903	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.69100	0.62800	9.11722	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.04400	0.05200	18.18182	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.82300	0.75800	7.89793	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.66000	0.72300	9.54545	0.00000	0.0000	0
15/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.59300	8.66740	0.86582	0.00000	0.0000	50
15/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.50700	0.55100	8.67850	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.21400	0.18400	14.01869	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.47900	0.52000	8.55950	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.23600	0.20300	13.98305	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.53700	0.58200	8.37989	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.19400	0.16500	14.94845	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.40000	0.43600	9.00000	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.30700	0.26900	12.37785	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.60000	0.64900	8.16667	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.15700	0.13200	15.92357	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.77900	0.83600	7.31707	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.08600	0.06900	19.76744	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.37700	0.41100	9.01857	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.33400	0.29400	11.97605	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.25000	0.27200	8.80000	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
15/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.55700	0.50500	9.33573	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.14200	0.15300	7.74648	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.94900	0.88600	6.63857	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.18800	0.20400	8.51064	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.74500	0.68700	7.78523	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.42500	0.46300	8.94118	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.28200	0.24600	12.76596	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.70400	0.75800	7.67045	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.11100	0.09100	18.01802	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.89900	0.96100	6.89655	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.05600	0.04400	21.42857	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.28100	0.30500	8.54093	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.48800	0.43800	10.24590	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.98400	1.04900	6.60569	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.31500	0.34300	8.88889	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.42200	0.37600	10.90047	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.23600	0.25600	8.47458	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.59300	0.53900	9.10624	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.35400	0.38600	9.03955	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.36100	0.31900	11.63435	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.13400	0.14500	8.20896	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.99100	0.92800	6.35721	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.17700	0.19200	8.47458	0.00000	0.0000	0
15/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.78400	0.72500	7.52551	0.00000	0.0000	0
15/07/2011	RAIN 2011/09/19			Foreign Exchange Future	14,044.94000	14,107.37000	0.44450	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07310	1.07850	0.50321	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01710	0.01880	9.94152	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04400	0.04030	8.40909	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00750	0.00820	9.33333	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08440	0.07970	5.56872	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03840	0.04180	8.85417	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01530	0.01330	13.07190	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09000	1.09540	0.49541	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03940	0.04170	5.83756	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.04940	0.04630	6.27530	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02450	0.02600	6.12245	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08450	0.08060	4.61538	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06340	0.06690	5.52050	0.00000	0.0000	0
15/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02340	0.02150	8.11966	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										568,005
Option Open Interest										212,499
Total										780,504