



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 19/07/2011

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
19/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.05790	6.99150	0.94079	7.03680	6.9865	291,894
19/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.01300	1.07500	6.12043	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.06100	1.12400	5.93779	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	3,000
19/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.96500	1.02700	6.42487	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.77600	0.83500	7.60309	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	15,000
19/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08100	0.06400	20.98765	0.00000	0.0000	5,000
19/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.42300	0.47300	11.82033	0.00000	0.0000	2,800
19/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.33500	0.28500	14.92537	0.00000	0.0000	980
19/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.07700	0.09400	22.07792	0.00000	0.0000	10,000
19/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.26800	0.22200	17.16418	0.00000	0.0000	6,000
19/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.11000	0.13100	19.09091	0.00000	0.0000	10,000
19/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.46400	0.51600	11.20690	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07200	0.05700	20.83333	0.00000	0.0000	10,000
19/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.59400	0.64900	9.25926	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.05200	0.04000	23.07692	0.00000	0.0000	200
19/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.41000	0.35600	13.17073	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.05200	0.06500	25.00000	0.00000	0.0000	5,980
19/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.03400	0.04400	29.41176	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.49200	0.43500	11.58537	0.00000	0.0000	6,060
19/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.20400	0.24100	18.13725	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.16200	0.13200	18.51852	0.00000	0.0000	6,060
19/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.74300	2.80900	2.40612	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.34400	0.39000	13.37209	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.10200	0.08100	20.58824	0.00000	0.0000	8,880
19/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.27000	0.31200	15.55556	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.12800	0.10300	19.53125	0.00000	0.0000	6,000
19/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.02700	0.03500	29.62963	0.00000	0.0000	8,880
19/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.53500	0.47600	11.02804	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.37200	0.32000	13.97849	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
19/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.06400	0.07900	23.43750	0.00000	0.0000	1,980
19/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.09200	0.11200	21.73913	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.30000	0.25300	15.66667	0.00000	0.0000	1,980
19/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.50600	0.56000	10.67194	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06400	0.05100	20.31250	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.23700	0.19400	18.14346	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.12900	0.15300	18.60465	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.04600	0.03600	21.73913	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.63800	0.69500	8.93417	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.14400	0.11700	18.75000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.23600	0.27600	16.94915	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.20800	0.16800	19.23077	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.15000	0.17700	18.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.67100	0.60900	9.23994	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.72900	0.78800	8.09328	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.30800	1.24200	5.04587	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.11400	0.09200	19.29825	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.30600	0.35100	14.70588	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05800	0.04500	22.41379	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.55000	0.60400	9.81818	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.25800	1.19200	5.24642	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.10900	1.17200	5.68079	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.20900	1.14200	5.54177	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.04200	0.03200	23.80952	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.68400	0.74100	8.33333	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.76500	0.70200	8.23529	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.35800	1.29200	4.86009	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.18200	0.14900	18.13187	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.17400	0.20800	19.54023	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.45000	0.39500	12.22222	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.04200	0.05400	28.57143	0.00000	0.0000	200
19/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.09100	0.07200	20.87912	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.38300	0.43100	12.53264	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.87000	0.93000	6.89655	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.15170	7.08460	0.93824	7.12740	7.0861	47,153
19/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.22100	0.19500	11.76471	0.00000	0.0000	0

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19/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.41900	0.46000	9.78520	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.20700	0.18200	12.07729	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.45500	0.49700	9.23077	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.23600	0.20900	11.44068	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.38400	0.42400	10.41667	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.12100	0.13800	14.04959	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.52300	0.47300	9.56023	0.00000	0.0000	6,425
19/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.94500	1.00000	5.82011	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.09700	0.08500	12.37113	0.00000	0.0000	2,962
19/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.21500	0.24000	11.62791	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.36700	0.32500	11.44414	0.00000	0.0000	2,962
19/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.35100	0.38900	10.82621	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.25300	0.22400	11.46245	0.00000	0.0000	5,000
19/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.01900	0.95600	6.18253	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	5,000
19/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.52900	0.57400	8.50662	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.18100	0.15900	12.15470	0.00000	0.0000	500
19/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.75300	0.69500	7.70252	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.05100	0.06000	17.64706	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.79500	0.73600	7.42138	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.04300	0.05100	18.60465	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.92700	0.86500	6.68824	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.09200	0.08100	11.95652	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.99000	1.04600	5.65657	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.21200	1.14600	5.44554	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.19300	0.17000	11.91710	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.49100	0.53500	8.96130	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.55800	0.50700	9.13978	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.10600	0.12200	15.09434	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.48900	0.44100	9.81595	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.13700	0.15600	13.86861	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.10900	0.09600	11.92661	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.85700	0.91100	6.30105	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.14000	0.12300	12.14286	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.68800	0.73800	7.26744	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.45600	0.41000	10.08772	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.15400	0.17500	13.63636	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.88200	0.82100	6.91610	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.83800	0.77800	7.15990	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.03600	0.04300	19.44444	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.16300	1.09700	5.67498	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01100	0.01200	9.09091	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
19/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.12300	0.10800	12.19512	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.77100	0.82300	6.74449	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.15900	0.13900	12.57862	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.60700	0.65400	7.74300	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.63300	0.57800	8.68878	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.08100	0.09300	14.81481	0.00000	0.0000	5,000
19/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.30900	1.24300	5.04202	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.11600	0.10200	12.06897	0.00000	0.0000	0
19/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.81400	0.86700	6.51106	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.24760	7.18040	0.92720	7.21220	7.1596	16,114
19/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.47700	0.43500	8.80503	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.26500	0.29100	9.81132	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.45000	0.41000	8.88889	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.28800	0.31600	9.72222	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.50500	0.46200	8.51485	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.24300	0.26800	10.28807	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.49700	0.45400	8.65191	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.24900	0.27400	10.04016	0.00000	0.0000	1,000
19/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.41700	0.37900	9.11271	0.00000	0.0000	4,100
19/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.31900	0.34900	9.40439	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.37000	0.33700	8.91892	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.37200	0.40700	9.40860	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.61900	0.57100	7.75444	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.17100	0.19100	11.69591	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.39300	0.35600	9.41476	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.34500	0.37600	8.98551	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.65200	0.60300	7.51534	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.15400	0.17300	12.33766	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.27100	0.24600	9.22509	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.57300	0.61600	7.50436	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.18400	0.16700	9.23913	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.88600	0.93700	5.75621	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.31600	0.28800	8.86076	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.46800	0.50800	8.54701	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.13500	0.12300	8.88889	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.18700	1.24300	4.71778	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.68600	0.63600	7.28863	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.13800	0.15600	13.04348	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.13000	0.11800	9.23077	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.23200	1.28800	4.54545	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.58600	0.54000	7.84983	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.18800	0.21000	11.70213	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.17600	0.15900	9.65909	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.92800	0.97900	5.49569	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
19/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.44300	0.40300	9.02935	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.29500	0.32300	9.49153	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.72200	0.67000	7.20222	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.12400	0.14000	12.90323	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.30000	0.27300	9.00000	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.50200	0.54300	8.16733	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.14700	0.13300	9.52381	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.09900	1.15300	4.91356	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.20200	0.18300	9.40594	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.80400	0.85300	6.09453	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.46900	0.42800	8.74200	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.27100	0.29800	9.96310	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.75800	0.70600	6.86016	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.11000	0.12600	14.54545	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.21200	0.19200	9.43396	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.76400	0.81200	6.28272	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.97000	1.02200	5.36082	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.19300	0.17500	9.32642	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.84500	0.89500	5.91716	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.15400	0.13900	9.74026	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.05600	1.10900	5.01894	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.33300	0.30300	9.00901	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.43500	0.47300	8.73563	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.35100	0.32000	8.83191	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.40300	0.44000	9.18114	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.55500	0.51000	8.10811	0.00000	0.0000	0
19/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.20700	0.23000	11.11111	0.00000	0.0000	0
19/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.34990	7.28210	0.92246	0.00000	0.0000	2,000
19/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.49100	0.45300	7.73931	0.00000	0.0000	0
19/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.39100	0.42100	7.67263	0.00000	0.0000	0
19/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.46700	0.43100	7.70878	0.00000	0.0000	0
19/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.41700	0.44900	7.67386	0.00000	0.0000	0
19/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.51500	0.47600	7.57282	0.00000	0.0000	0
19/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.36500	0.39400	7.94521	0.00000	0.0000	0
19/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.45580	7.38770	0.91338	0.00000	0.0000	0
19/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.63500	0.59500	6.29921	0.00000	0.0000	0
19/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.37900	0.40700	7.38786	0.00000	0.0000	0
19/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.61000	0.57100	6.39344	0.00000	0.0000	0
19/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.40400	0.43300	7.17822	0.00000	0.0000	0
19/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.66100	0.62000	6.20272	0.00000	0.0000	13,000
19/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.35500	0.38200	7.60563	0.00000	0.0000	0
19/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.43100	0.46000	6.72854	0.00000	0.0000	0
19/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.58700	0.54800	6.64395	0.00000	0.0000	11,000
19/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.55860	7.49050	0.90096	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
19/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.53200	0.50100	5.82707	0.00000	0.0000	0
19/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.67300	0.71100	5.64636	0.00000	0.0000	0
19/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.51500	0.48500	5.82524	0.00000	0.0000	0
19/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.70600	0.74500	5.52408	0.00000	0.0000	0
19/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.54900	0.51700	5.82878	0.00000	0.0000	0
19/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.64000	0.67700	5.78125	0.00000	0.0000	0
19/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.88300	0.92600	4.86976	0.00000	0.0000	0
19/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.44200	0.41600	5.88235	0.00000	0.0000	300
19/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.52380	8.45870	0.76374	0.00000	0.0000	0
19/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.11300	1.07800	3.14465	0.00000	0.0000	0
19/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.08900	1.11900	2.75482	0.00000	0.0000	0
19/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.09600	1.06100	3.19343	0.00000	0.0000	0
19/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.12200	1.15200	2.67380	0.00000	0.0000	0
19/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.13100	1.09500	3.18302	0.00000	0.0000	0
19/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.05700	1.08600	2.74361	0.00000	0.0000	0
19/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.78100	0.80600	3.20102	0.00000	0.0000	0
19/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.30500	1.26500	3.06513	0.00000	0.0000	200
19/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.32110	9.25600	0.69842	0.00000	0.0000	0
19/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.49700	1.45700	2.67201	0.00000	0.0000	0
19/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.37600	1.40100	1.81686	0.00000	0.0000	0
19/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.47900	1.44100	2.56930	0.00000	0.0000	0
19/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.40800	1.43500	1.91761	0.00000	0.0000	0
19/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.51500	1.47400	2.70627	0.00000	0.0000	0
19/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.34400	1.36800	1.78571	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	7.05790	6.99150	0.94079	7.01980	7.0096	417
19/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.16225	0.13210	18.58243	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.20435	0.24060	17.73917	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.14438	0.11691	19.02618	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.23648	0.27541	16.46228	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.18222	0.14923	18.10449	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.17432	0.20773	19.16590	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.27055	0.31198	15.31325	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.12845	0.10348	19.43947	0.00000	0.0000	50
19/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.15170	7.08460	0.93824	0.00000	0.0000	15
19/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.36703	0.32512	11.41869	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.21533	0.24052	11.69832	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.34003	0.29984	11.81955	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.23833	0.26524	11.29107	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.39544	0.35183	11.02822	0.00000	0.0000	0
19/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.19374	0.21723	12.12450	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.29360	11.29600	0.02125	11.32100	11.2670	31,445
19/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.16500	0.16200	1.81818	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.37100	0.36600	1.34771	0.00000	0.0000	200
19/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.15000	0.14700	2.00000	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.40600	0.40100	1.23153	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
19/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.18100	0.17800	1.65746	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.33700	0.33200	1.48368	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	8,945
19/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.47900	0.47500	0.83507	0.00000	0.0000	100
19/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.05100	0.05000	1.96078	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.85700	0.85400	0.35006	0.00000	0.0000	200
19/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.12500	0.12200	2.40000	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.41900	0.41800	0.23866	0.00000	0.0000	3,455
19/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.82400	0.82500	0.12136	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	5,490
19/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.45400	0.45400	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.11000	0.10800	1.81818	0.00000	0.0000	1,200
19/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.19800	0.19500	1.51515	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.29200	0.29100	0.34247	0.00000	0.0000	1,200
19/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.52900	0.52900	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.08500	0.08300	2.35294	0.00000	0.0000	630
19/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.15800	0.15500	1.89873	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.35200	0.35100	0.28409	0.00000	0.0000	630
19/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.32200	0.32000	0.62112	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.17800	0.17400	2.24719	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.68200	0.67800	0.58651	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.10200	0.09900	2.94118	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.55800	0.55300	0.89606	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.09200	0.09000	2.17391	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.59800	0.59400	0.66890	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.26500	0.26300	0.75472	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.22100	0.21700	1.80995	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.60800	0.60900	0.16447	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.11200	0.11000	1.78571	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.51800	0.51400	0.77220	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.08400	0.08100	3.57143	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.64000	0.63500	0.78125	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.69200	0.69300	0.14451	0.00000	0.0000	0
19/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.43320	11.43550	0.02012	11.46000	11.4025	9,409
19/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.32500	0.32200	0.92308	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.54200	0.53700	0.92251	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.30800	0.30500	0.97403	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.57500	0.57000	0.86957	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.34200	0.33900	0.87719	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.50900	0.50400	0.98232	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.18100	0.17800	1.65746	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.94800	0.94300	0.52743	0.00000	0.0000	250

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
19/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.47400	0.47200	0.42194	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.34100	0.33700	1.17302	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.24900	0.24600	1.20482	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.71600	0.71100	0.69832	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.29200	0.28900	1.02740	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.60900	0.60400	0.82102	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.01600	1.01600	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.85900	0.85900	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.12600	0.12400	1.58730	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.57690	11.58020	0.02851	0.00000	0.0000	2,832
19/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.60200	0.60200	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.47500	0.47200	0.63158	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.57800	0.57700	0.17301	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.50100	0.49700	0.79840	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.62700	0.62700	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.45000	0.44700	0.66667	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.55400	0.55400	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.52700	0.52400	0.56926	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.42300	0.42200	0.23641	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.74600	0.74200	0.53619	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.85600	0.85600	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.27900	0.27600	1.07527	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.45600	0.45500	0.21930	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.67900	0.67500	0.58910	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.31200	0.31100	0.32051	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.03500	1.03100	0.38647	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.65300	0.65300	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.42600	0.42300	0.70423	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.92100	0.92100	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.24400	0.24100	1.22951	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.49200	0.49200	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.61500	0.61200	0.48780	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.79400	0.79400	0.00000	0.00000	0.0000	0
19/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.31700	0.31400	0.94637	0.00000	0.0000	0
19/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.73040	11.73280	0.02046	0.00000	0.0000	0
19/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.60600	0.60500	0.16502	0.00000	0.0000	0
19/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.72600	0.72200	0.55096	0.00000	0.0000	0
19/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.58700	0.58600	0.17036	0.00000	0.0000	0
19/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.75700	0.75300	0.52840	0.00000	0.0000	0
19/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.62500	0.62400	0.16000	0.00000	0.0000	0
19/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.69500	0.69100	0.57554	0.00000	0.0000	0
19/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08920	0.08860	0.67265	0.00000	0.0000	12,444
19/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00935	0.00877	6.20321	0.00000	0.0000	0
19/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00015	0.00017	13.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
19/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00245	0.00212	13.46939	0.00000	0.0000	0
19/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00325	0.00352	8.30769	0.00000	0.0000	0
19/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01921	0.01861	3.12337	0.00000	0.0000	0
19/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
19/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41080	11.41140	0.00526	0.00000	0.0000	0
19/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.09050	0.08990	0.66298	0.00000	0.0000	0
19/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01140	0.01086	4.73684	0.00000	0.0000	0
19/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00090	0.00096	6.66667	0.00000	0.0000	0
19/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00516	0.00480	6.97674	0.00000	0.0000	0
19/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00466	0.00490	5.15021	0.00000	0.0000	0
19/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.02057	0.01998	2.86825	0.00000	0.0000	0
19/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00007	0.00008	14.28571	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.87990	9.90450	0.24899	9.92350	9.9150	58,554
19/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.33400	0.35100	5.08982	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.10400	0.09700	6.73077	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.30100	0.31700	5.31561	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.12100	0.11300	6.61157	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.36900	0.38800	5.14905	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	2,065
19/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.16000	0.15000	6.25000	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.24000	0.25400	5.83333	0.00000	0.0000	5,655
19/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.57500	0.55500	3.47826	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	3,590
19/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.61100	0.63400	3.76432	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	6,195
19/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.08100	0.08600	6.17284	0.00000	0.0000	6,195
19/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.45100	0.43200	4.21286	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.14900	0.15700	5.36913	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.26900	0.25300	5.94796	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.79900	0.77700	2.75344	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.52500	0.54700	4.19048	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.04500	0.04300	4.44444	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.70800	0.68600	3.10734	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.75300	0.73100	2.92165	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
19/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.66300	0.64100	3.31825	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.98800	10.01230	0.24329	0.00000	0.0000	4,928
19/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.43100	0.44600	3.48028	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.24300	0.23400	3.70370	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.40400	0.41800	3.46535	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.26600	0.25600	3.75940	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
19/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.45900	0.47500	3.48584	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.22100	0.21300	3.61991	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.33000	0.34200	3.63636	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.34200	0.33000	3.50877	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.58500	0.60400	3.24786	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.14700	0.14200	3.40136	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.76900	0.79000	2.73082	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.08100	0.07800	3.70370	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.69200	0.71200	2.89017	0.00000	0.0000	0
19/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.10400	0.10000	3.84615	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.10170	10.12540	0.23461	0.00000	0.0000	8,503
19/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.43900	0.45500	3.64465	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.43700	0.43000	1.60183	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.42000	0.43500	3.57143	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.46800	0.46000	1.70940	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.46200	0.47900	3.67965	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.41000	0.40400	1.46341	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.12600	1.15000	2.13144	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.07400	0.07500	1.35135	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.38300	0.39800	3.91645	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.53100	0.52300	1.50659	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.59300	0.61200	3.20405	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.29100	0.28700	1.37457	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.17000	1.19400	2.05128	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.53800	0.55600	3.34572	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.33600	0.33100	1.48810	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.27900	0.29100	4.30108	0.00000	0.0000	0
19/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.77700	0.76600	1.41570	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.40210	7.42920	0.36611	0.00000	0.0000	25,454
19/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.75700	0.78400	3.56671	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.70900	0.73500	3.66714	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.80600	0.83300	3.34988	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.09300	0.10500	12.90323	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.19100	0.17600	7.85340	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.11100	0.12400	11.71171	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.15900	0.14500	8.80503	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.42800	0.45300	5.84112	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.26300	0.28400	7.98479	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	0
19/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.07800	0.08800	12.82051	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
19/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.22600	0.20900	7.52212	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.30200	0.32400	7.28477	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.56600	0.54200	4.24028	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.66100	0.68700	3.93343	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.61300	0.58800	4.07830	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.61300	0.63900	4.24144	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.34200	0.36600	7.01754	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.75700	0.73100	3.43461	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13100	0.14600	11.45038	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.12900	0.11700	9.30233	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.66100	0.63500	3.93343	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.42090	7.44680	0.34901	0.00000	0.0000	690
19/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.79100	0.81400	2.90771	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.74500	0.76900	3.22148	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.83700	0.86100	2.86738	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.17500	0.18700	6.85714	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.25400	0.24000	5.51181	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.27600	0.29100	5.43478	0.00000	0.0000	0
19/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.15500	0.14400	7.09677	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.44570	7.47030	0.33039	0.00000	0.0000	4
19/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.38200	0.39800	4.18848	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.18600	0.17800	4.30108	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.35300	0.36800	4.24929	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.20700	0.19800	4.34783	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.41300	0.42900	3.87409	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.16700	0.15900	4.79042	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.29900	0.31200	4.34783	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.25300	0.24200	4.34783	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.58700	0.60600	3.23680	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09100	0.08600	5.49451	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.17000	0.17600	3.52941	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.47400	0.45600	3.79747	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.27400	0.28700	4.74453	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.27800	0.26700	3.95683	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
19/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.55000	0.56800	3.27273	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.10400	0.09800	5.76923	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.25800	1.28200	1.90779	0.00000	0.0000	0
19/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
19/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.46000	8.51250	0.62057	0.00000	0.0000	0
19/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.54900	1.59500	2.96966	0.00000	0.0000	0
19/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38900	0.38300	1.54242	0.00000	0.0000	0
19/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.51000	1.55700	3.11258	0.00000	0.0000	0
19/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40000	0.39500	1.25000	0.00000	0.0000	0
19/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.58700	1.63400	2.96156	0.00000	0.0000	0
19/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37700	0.37200	1.32626	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.32750	7.34680	0.26339	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.18400	0.19300	4.89130	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.10700	0.09600	10.28037	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.15500	0.16300	5.16129	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.12800	0.11600	9.37500	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.21600	0.22600	4.62963	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.08900	0.07900	11.23596	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.49900	0.47900	4.00802	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.45400	0.43500	4.18502	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.54400	0.52500	3.49265	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.06500	0.06800	4.61538	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.28800	0.27100	5.90278	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.73200	0.75100	2.59563	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.45100	0.46800	3.76940	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.63700	0.61800	2.98273	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.40980	7.42840	0.25102	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.31900	0.32800	2.82132	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.15900	0.15000	5.66038	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.28900	0.29700	2.76817	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.17900	0.16900	5.58659	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.35000	0.36000	2.85714	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.14000	0.13200	5.71429	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.14900	0.15200	2.01342	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.38900	0.37400	3.85604	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.65200	0.66700	2.30061	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.16300	0.16700	2.45399	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.35300	0.33900	3.96601	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
19/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.61000	0.62500	2.45902	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.23500	0.24200	2.97872	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.22500	0.21400	4.88889	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.56900	0.58300	2.46046	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.21500	0.22000	2.32558	0.00000	0.0000	0
19/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.25500	0.24200	5.09804	0.00000	0.0000	0
19/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.01920	0.02420	26.04167	0.00000	0.0000	22,388
19/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.17680	0.15470	12.50000	0.00000	0.0000	21,898
19/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.63240	8.53720	1.10282	0.00000	0.0000	922
19/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.99100	0.90100	9.08174	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.94300	0.85400	9.43796	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.01100	0.01700	54.54545	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	1.04000	0.94900	8.75000	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.36100	0.29500	18.28255	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.12900	0.15800	22.48062	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.09500	0.07300	23.15789	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.51300	0.58600	14.23002	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.10600	0.08200	22.64151	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.47400	0.54500	14.97890	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.84900	0.76200	10.24735	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.01700	0.02500	47.05882	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.11800	0.09200	22.03390	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.43600	0.50500	15.82569	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.16200	0.12800	20.98765	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.33000	0.39100	18.48485	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.14600	0.11400	21.91781	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.36400	0.42700	17.30769	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.08600	0.06600	23.25581	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.55400	0.62900	13.53791	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.06200	0.04700	24.19355	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.68000	0.76000	11.76471	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.80200	0.71700	10.59850	0.00000	0.0000	0
19/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.02000	0.03000	50.00000	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.75780	8.66030	1.11329	0.00000	0.0000	50
19/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.61200	0.54000	11.76471	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.15400	0.18000	16.88312	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.57900	0.51000	11.91710	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.17100	0.20000	16.95906	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.64500	0.57200	11.31783	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.13700	0.16200	18.24818	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.48900	0.42600	12.88344	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
19/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.23100	0.26600	15.15152	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.71600	0.63900	10.75419	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.10800	0.12900	19.44444	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.91200	0.82700	9.32018	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.05400	0.06700	24.07407	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.46100	0.40000	13.23210	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.25300	0.29000	14.62451	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.30500	0.26000	14.75410	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.44700	0.50000	11.85682	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.17200	0.14400	16.27907	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.81400	0.88400	8.59951	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.22800	0.19300	15.35088	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.62000	0.68300	10.16129	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.51800	0.45200	12.74131	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.21000	0.24200	15.23810	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.83100	0.74800	9.98797	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.07300	0.08800	20.54795	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.04100	0.95200	8.54947	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.03300	0.04200	27.27273	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.34200	0.29300	14.32749	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.38400	0.43300	12.76042	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.13600	1.04200	8.27465	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.38500	0.33100	14.02597	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.32700	0.37100	13.45566	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.28700	0.24500	14.63415	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.47900	0.53500	11.69102	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.43500	0.37600	13.56322	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.27700	0.31600	14.07942	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.16200	0.13600	16.04938	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.85400	0.92600	8.43091	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.21600	0.18200	15.74074	0.00000	0.0000	0
19/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.65800	0.72200	9.72644	0.00000	0.0000	0
19/07/2011	RAIN 2011/09/19			Foreign Exchange Future	14,231.07000	14,186.25000	0.31494	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.09080	1.08150	0.85259	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.02300	0.01880	18.26087	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.03220	0.03730	15.83851	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.01010	0.00790	21.78218	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.06930	0.07640	10.24531	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.05020	0.04310	14.14343	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.00940	0.01160	23.40426	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.10730	1.09780	0.85794	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04710	0.04200	10.82803	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.03980	0.04420	11.05528	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02940	0.02580	12.24490	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
19/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.07210	0.07800	8.18308	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.07490	0.06790	9.34579	0.00000	0.0000	0
19/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.01760	0.02010	14.20455	0.00000	0.0000	0
Future Open Interest										557,114
Option Open Interest										212,499
Total										769,613