



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/07/2011

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
20/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.99150	6.95280	0.55353	6.98860	6.9500	293,016
20/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.07500	1.11200	3.44186	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.12400	1.16000	3.20285	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	3,000
20/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.02700	1.06300	3.50536	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.83500	0.87100	4.31138	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	15,000
20/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	5,000
20/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.47300	0.50500	6.76533	0.00000	0.0000	2,800
20/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.28500	0.25800	9.47368	0.00000	0.0000	980
20/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.09400	0.10500	11.70213	0.00000	0.0000	10,000
20/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.22200	0.19900	10.36036	0.00000	0.0000	6,000
20/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.13100	0.14600	11.45038	0.00000	0.0000	10,000
20/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.51600	0.54800	6.20155	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05700	0.05100	10.52632	0.00000	0.0000	10,000
20/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.64900	0.68300	5.23883	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	200
20/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.35600	0.32600	8.42697	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.06500	0.07300	12.30769	0.00000	0.0000	5,980
20/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.43500	0.40200	7.58621	0.00000	0.0000	6,060
20/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.24100	0.26600	10.37344	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.13200	0.11900	9.84848	0.00000	0.0000	6,060
20/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.80900	2.84700	1.35279	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.39000	0.42000	7.69231	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.08100	0.07300	9.87654	0.00000	0.0000	8,880
20/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.31200	0.34000	8.97436	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.10300	0.09300	9.70874	0.00000	0.0000	6,000
20/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.03500	0.04000	14.28571	0.00000	0.0000	8,880
20/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.47600	0.44300	6.93277	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.32000	0.29100	9.06250	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
20/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.07900	0.08800	11.39241	0.00000	0.0000	1,980
20/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.11200	0.12400	10.71429	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.25300	0.22700	10.27668	0.00000	0.0000	1,980
20/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.56000	0.59300	5.89286	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.19400	0.17200	11.34021	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.15300	0.16900	10.45752	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.69500	0.73000	5.03597	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.11700	0.10600	9.40171	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.27600	0.30300	9.78261	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.16800	0.15300	8.92857	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.17700	0.20000	12.99435	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.60900	0.57300	5.91133	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.78800	0.82300	4.44162	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.24200	1.20300	3.14010	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.09200	0.08300	9.78261	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.35100	0.38000	8.26211	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.60400	0.63800	5.62914	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.19200	1.15300	3.27181	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.17200	1.20900	3.15700	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.14200	1.10400	3.32750	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.74100	0.77600	4.72335	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.70200	0.66500	5.27066	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.29200	1.25300	3.01858	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.14900	0.13500	9.39597	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.20800	0.23200	11.53846	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.39500	0.36300	8.10127	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.05400	0.06000	11.11111	0.00000	0.0000	200
20/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.07200	0.06500	9.72222	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.43100	0.46200	7.19258	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
20/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.93000	0.96600	3.87097	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.08460	7.04570	0.54908	7.05810	7.0539	46,593
20/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.19500	0.18400	5.64103	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
20/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.46000	0.48800	6.08696	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.18200	0.17200	5.49451	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.49700	0.52600	5.83501	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20900	0.19700	5.74163	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.42400	0.45100	6.36792	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.13800	0.15000	8.69565	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.47300	0.44600	5.70825	0.00000	0.0000	6,425
20/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.00000	1.03500	3.50000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08500	0.08100	4.70588	0.00000	0.0000	2,962
20/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.24000	0.25800	7.50000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.32500	0.30400	6.46154	0.00000	0.0000	2,962
20/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.38900	0.41500	6.68380	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.22400	0.21100	5.80357	0.00000	0.0000	5,000
20/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.95600	0.92000	3.76569	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	5,000
20/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.57400	0.60400	5.22648	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15900	0.15000	5.66038	0.00000	0.0000	500
20/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.69500	0.66300	4.60432	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.06000	0.06700	11.66667	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.73600	0.70300	4.48370	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.05100	0.05700	11.76471	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.86500	0.83000	4.04624	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.08100	0.07600	6.17284	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.04600	1.08000	3.25048	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.14600	1.10800	3.31588	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.17000	0.16000	5.88235	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.53500	0.56400	5.42056	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.50700	0.47900	5.52268	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.12200	0.13300	9.01639	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.44100	0.41500	5.89569	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.15600	0.16900	8.33333	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.09600	0.09100	5.20833	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.91100	0.94500	3.73216	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.12300	0.11600	5.69106	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.73800	0.77000	4.33604	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.41000	0.38500	6.09756	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.17500	0.18900	8.00000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.82100	0.78700	4.14129	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.03600	0.04100	13.88889	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.77800	0.74500	4.24165	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.09700	1.06000	3.37284	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01200	0.01400	16.66667	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
20/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.10800	0.10200	5.55556	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.82300	0.85600	4.00972	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.13900	0.13200	5.03597	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.65400	0.68600	4.89297	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.57800	0.54900	5.01730	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.09300	0.10300	10.75269	0.00000	0.0000	5,000
20/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.24300	1.20500	3.05712	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.10200	0.09600	5.88235	0.00000	0.0000	0
20/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.86700	0.90000	3.80623	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.18040	7.14120	0.54593	7.17000	7.1700	16,114
20/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.43500	0.41300	5.05747	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.29100	0.30800	5.84192	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.41000	0.38900	5.12195	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.31600	0.33400	5.69620	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.46200	0.43900	4.97835	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.26800	0.28400	5.97015	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.45400	0.43200	4.84581	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.27400	0.29100	6.20438	0.00000	0.0000	1,000
20/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.37900	0.35900	5.27704	0.00000	0.0000	4,100
20/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.34900	0.36800	5.44413	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.33700	0.32200	4.45104	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.40700	0.43100	5.89681	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.57100	0.54500	4.55342	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.19100	0.20400	6.80628	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.35600	0.34000	4.49438	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.37600	0.39900	6.11702	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.60300	0.57600	4.47761	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.17300	0.18500	6.93642	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.24600	0.23500	4.47154	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.61600	0.64400	4.54545	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.16700	0.16000	4.19162	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.93700	0.96900	3.41515	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.28800	0.27500	4.51389	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.50800	0.53400	5.11811	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.12300	0.11700	4.87805	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.24300	1.27600	2.65487	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.63600	0.60800	4.40252	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.15600	0.16700	7.05128	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.11800	0.11300	4.23729	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.28800	1.32200	2.63975	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.54000	0.51500	4.62963	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.21000	0.22400	6.66667	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.15900	0.15200	4.40252	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.97900	1.01100	3.26864	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
20/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.40300	0.38200	5.21092	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.32300	0.34100	5.57276	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.67000	0.64200	4.17910	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.14000	0.15100	7.85714	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.27300	0.26100	4.39560	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.54300	0.57000	4.97238	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.13300	0.12800	3.75940	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.15300	1.18700	2.94883	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.18300	0.17500	4.37158	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.85300	0.88400	3.63423	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.42800	0.40600	5.14019	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.29800	0.31500	5.70470	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.70600	0.67700	4.10765	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.12600	0.13600	7.93651	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.19200	0.18400	4.16667	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.81200	0.84300	3.81773	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.15200	0.14600	3.94737	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.02200	1.05500	3.22896	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.17500	0.16700	4.57143	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.89500	0.92600	3.46369	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.13900	0.13300	4.31655	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.10900	1.14200	2.97565	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.30300	0.29000	4.29043	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.47300	0.49900	5.49683	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.32000	0.30500	4.68750	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.44000	0.46400	5.45455	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.51000	0.48600	4.70588	0.00000	0.0000	0
20/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.23000	0.24500	6.52174	0.00000	0.0000	0
20/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.28210	7.24170	0.55479	0.00000	0.0000	2,000
20/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.45300	0.43300	4.41501	0.00000	0.0000	0
20/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.42100	0.44100	4.75059	0.00000	0.0000	0
20/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.43100	0.41500	3.71230	0.00000	0.0000	0
20/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.44900	0.47300	5.34521	0.00000	0.0000	0
20/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.47600	0.45600	4.20168	0.00000	0.0000	0
20/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.39400	0.41400	5.07614	0.00000	0.0000	0
20/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.38770	7.34690	0.55227	0.00000	0.0000	0
20/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.59500	0.57400	3.52941	0.00000	0.0000	0
20/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.40700	0.42700	4.91400	0.00000	0.0000	0
20/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.57100	0.55100	3.50263	0.00000	0.0000	0
20/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.43300	0.45400	4.84988	0.00000	0.0000	0
20/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.62000	0.59800	3.54839	0.00000	0.0000	13,000
20/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.38200	0.40100	4.97382	0.00000	0.0000	0
20/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.46000	0.48100	4.56522	0.00000	0.0000	0
20/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.54800	0.52800	3.64964	0.00000	0.0000	11,000
20/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.49050	7.45000	0.54068	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
20/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.50100	0.48600	2.99401	0.00000	0.0000	0
20/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.71100	0.73600	3.51617	0.00000	0.0000	0
20/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.48500	0.47100	2.88660	0.00000	0.0000	0
20/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.74500	0.77100	3.48993	0.00000	0.0000	0
20/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.51700	0.50200	2.90135	0.00000	0.0000	0
20/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.67700	0.70200	3.69276	0.00000	0.0000	0
20/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.92600	0.95300	2.91577	0.00000	0.0000	0
20/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.41600	0.40300	3.12500	0.00000	0.0000	300
20/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.45870	8.42120	0.44333	0.00000	0.0000	0
20/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.07800	1.06000	1.66976	0.00000	0.0000	0
20/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.11900	1.13900	1.78731	0.00000	0.0000	0
20/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.06100	1.04300	1.69651	0.00000	0.0000	0
20/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.15200	1.17200	1.73611	0.00000	0.0000	0
20/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.09500	1.07700	1.64384	0.00000	0.0000	0
20/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.08600	1.10600	1.84162	0.00000	0.0000	0
20/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.80600	0.82300	2.10918	0.00000	0.0000	0
20/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.26500	1.24400	1.66008	0.00000	0.0000	200
20/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.25600	9.21850	0.40514	0.00000	0.0000	0
20/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.45700	1.43900	1.23542	0.00000	0.0000	0
20/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.40100	1.42100	1.42755	0.00000	0.0000	0
20/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.44100	1.42300	1.24913	0.00000	0.0000	0
20/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.43500	1.45500	1.39373	0.00000	0.0000	0
20/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47400	1.45600	1.22117	0.00000	0.0000	0
20/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.36800	1.38800	1.46199	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.99150	6.95280	0.55353	0.00000	0.0000	417
20/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.13210	0.11931	9.68206	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.24060	0.26651	10.76891	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.11691	0.10550	9.75964	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.27541	0.30270	9.90886	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.14923	0.13492	9.58922	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.20773	0.23212	11.74120	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.31198	0.34053	9.15123	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.10348	0.09333	9.80866	0.00000	0.0000	50
20/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.08460	7.04570	0.54908	0.00000	0.0000	15
20/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.32512	0.30369	6.59141	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.24052	0.25799	7.26343	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.29984	0.27948	6.79029	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.26524	0.28378	6.98990	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.35183	0.32932	6.39798	0.00000	0.0000	0
20/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.21723	0.23362	7.54500	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.29600	11.21060	0.75602	11.23750	11.1980	31,459
20/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.16200	0.13400	17.28395	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.36600	0.42300	15.57377	0.00000	0.0000	200
20/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.14700	0.12100	17.68707	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.40100	0.46000	14.71322	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
20/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.17800	0.14800	16.85393	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.33200	0.38700	16.56627	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.12100	0.09900	18.18182	0.00000	0.0000	8,945
20/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.47500	0.53800	13.26316	0.00000	0.0000	100
20/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.05000	0.04000	20.00000	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.85400	0.92900	8.78220	0.00000	0.0000	200
20/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.12200	0.14600	19.67213	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.41800	0.35700	14.59330	0.00000	0.0000	3,455
20/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.82500	0.74800	9.33333	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.02900	0.03700	27.58621	0.00000	0.0000	5,490
20/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.45400	0.39000	14.09692	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.10800	0.12900	19.44444	0.00000	0.0000	1,200
20/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.19500	0.22800	16.92308	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.29100	0.23900	17.86942	0.00000	0.0000	1,200
20/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.52900	0.46100	12.85444	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.08300	0.10000	20.48193	0.00000	0.0000	630
20/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.15500	0.18400	18.70968	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.35100	0.29500	15.95442	0.00000	0.0000	630
20/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.32000	0.26600	16.87500	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.17400	0.20500	17.81609	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.07400	0.06000	18.91892	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.67800	0.74900	10.47198	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.09900	0.08100	18.18182	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.55300	0.62000	12.11573	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.09000	0.07300	18.88889	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.59400	0.66200	11.44781	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.26300	0.21800	17.11027	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.21700	0.25700	18.43318	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.60900	0.53800	11.65846	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.06300	0.07700	22.22222	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.11000	0.09000	18.18182	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.51400	0.57900	12.64591	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.08100	0.06600	18.51852	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.63500	0.70500	11.02362	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.69300	0.61900	10.67821	0.00000	0.0000	0
20/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.04700	0.05800	23.40426	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.43550	11.34910	0.75554	11.36500	11.3650	9,409
20/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.32200	0.28900	10.24845	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.53700	0.59000	9.86965	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.30500	0.27400	10.16393	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.57000	0.62500	9.64912	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.33900	0.30500	10.02950	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.50400	0.55600	10.31746	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.17800	0.15900	10.67416	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.94300	1.01000	7.10498	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
20/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.47200	0.42300	10.38136	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.33700	0.37400	10.97923	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.24600	0.22000	10.56911	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.71100	0.77100	8.43882	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.28900	0.26000	10.03460	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.60400	0.66100	9.43709	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.01600	0.94400	7.08661	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.08100	0.09500	17.28395	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.85900	0.79100	7.91618	0.00000	0.0000	0
20/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.12400	0.14200	14.51613	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.58020	11.49200	0.76164	0.00000	0.0000	2,832
20/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.60200	0.55400	7.97342	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.47200	0.51200	8.47458	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.57700	0.53100	7.97227	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.49700	0.53900	8.45070	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.62700	0.57800	7.81499	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.44700	0.48600	8.72483	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.55400	0.51000	7.94224	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.52400	0.56800	8.39695	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.42200	0.38900	7.81991	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.74200	0.79700	7.41240	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.85600	0.79700	6.89252	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.27600	0.30500	10.50725	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.45500	0.42100	7.47253	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.67500	0.72900	8.00000	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.31100	0.28600	8.03859	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.03100	1.09400	6.11057	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.65300	0.60200	7.81011	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.42300	0.46000	8.74704	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.92100	0.85900	6.73181	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.24100	0.26700	10.78838	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.49200	0.45400	7.72358	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.61200	0.66200	8.16993	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.79400	0.73700	7.17884	0.00000	0.0000	0
20/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.31400	0.34500	9.87261	0.00000	0.0000	0
20/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.73280	11.64220	0.77219	0.00000	0.0000	0
20/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.60500	0.56600	6.44628	0.00000	0.0000	0
20/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.72200	0.77400	7.20222	0.00000	0.0000	0
20/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.58600	0.54800	6.48464	0.00000	0.0000	0
20/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.75300	0.80600	7.03851	0.00000	0.0000	0
20/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.62400	0.58400	6.41026	0.00000	0.0000	0
20/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.69100	0.74200	7.38061	0.00000	0.0000	0
20/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08860	0.08820	0.45147	0.00000	0.0000	12,444
20/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00877	0.00839	4.33295	0.00000	0.0000	0
20/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00017	0.00019	11.76471	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
20/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00212	0.00196	7.54717	0.00000	0.0000	0
20/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00352	0.00376	6.81818	0.00000	0.0000	0
20/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01861	0.01821	2.14938	0.00000	0.0000	0
20/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
20/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41140	11.41180	0.00351	0.00000	0.0000	0
20/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08990	0.08940	0.55617	0.00000	0.0000	0
20/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01086	0.01042	4.05157	0.00000	0.0000	0
20/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00096	0.00102	6.25000	0.00000	0.0000	0
20/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00480	0.00453	5.62500	0.00000	0.0000	0
20/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00490	0.00513	4.69388	0.00000	0.0000	0
20/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01998	0.01948	2.50250	0.00000	0.0000	0
20/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.90450	9.85430	0.50684	9.87750	9.8526	60,571
20/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.35100	0.31300	10.82621	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.09700	0.10900	12.37113	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.31700	0.28000	11.67192	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.11300	0.12600	11.50442	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.38800	0.34700	10.56701	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.08400	0.09300	10.71429	0.00000	0.0000	2,065
20/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.15000	0.16600	10.66667	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.25400	0.22000	13.38583	0.00000	0.0000	5,655
20/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.55500	0.59400	7.02703	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	3,590
20/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.63400	0.58700	7.41325	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	6,195
20/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.08600	0.07200	16.27907	0.00000	0.0000	6,195
20/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.43200	0.46800	8.33333	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.15700	0.13500	14.01274	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.25300	0.28100	11.06719	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.77700	0.82100	5.66281	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.54700	0.50100	8.40951	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.04300	0.04700	9.30233	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.04000	0.03200	20.00000	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.68600	0.72800	6.12245	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.73100	0.77400	5.88235	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	0
20/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.64100	0.68300	6.55226	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19			Foreign Exchange Future	10.01230	9.96050	0.51736	0.00000	0.0000	4,928
20/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.44600	0.41200	7.62332	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.23400	0.25200	7.69231	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.41800	0.38500	7.89474	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.25600	0.27500	7.42188	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
20/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.47500	0.44000	7.36842	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.21300	0.23000	7.98122	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.34200	0.31500	7.89474	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.33000	0.35500	7.57576	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.60400	0.56400	6.62252	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.14200	0.15400	8.45070	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.79000	0.74500	5.69620	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.07800	0.08500	8.97436	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.71200	0.66900	6.03933	0.00000	0.0000	0
20/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.10000	0.10900	9.00000	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.12540	10.07240	0.52344	0.00000	0.0000	8,503
20/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.45500	0.42400	6.81319	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.43000	0.45200	5.11628	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.43500	0.40500	6.89655	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.46000	0.48300	5.00000	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.47900	0.44600	6.88935	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.40400	0.42400	4.95050	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.15000	1.09900	4.43478	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.07500	0.07700	2.66667	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.39800	0.36900	7.28643	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.52300	0.54700	4.58891	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.61200	0.57400	6.20915	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.28700	0.30200	5.22648	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.19400	1.14300	4.27136	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.06900	0.07100	2.89855	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.55600	0.52000	6.47482	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.33100	0.34800	5.13595	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.29100	0.26700	8.24742	0.00000	0.0000	0
20/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.76600	0.79500	3.78590	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.42920	7.41090	0.24633	7.42900	7.4290	25,354
20/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.78400	0.76600	2.29592	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.73500	0.71700	2.44898	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.83300	0.81500	2.16086	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.10500	0.09800	6.66667	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.17600	0.18700	6.25000	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.12400	0.11600	6.45161	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.14500	0.15500	6.89655	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.45300	0.43700	3.53201	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.28400	0.27000	4.92958	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	0
20/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.08800	0.08200	6.81818	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
20/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.20900	0.22100	5.74163	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.32400	0.31000	4.32099	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.54200	0.55800	2.95203	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.68700	0.66900	2.62009	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.58800	0.60500	2.89116	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.63900	0.62100	2.81690	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.36600	0.35000	4.37158	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.73100	0.74800	2.32558	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.14600	0.13700	6.16438	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.11700	0.12600	7.69231	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.63500	0.65200	2.67717	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.44680	7.42730	0.26186	0.00000	0.0000	690
20/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.81400	0.79600	2.21130	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.76900	0.75100	2.34070	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.86100	0.84200	2.20674	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.18700	0.17700	5.34759	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.24000	0.25000	4.16667	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.29100	0.27800	4.46735	0.00000	0.0000	0
20/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.14400	0.15100	4.86111	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.47030	7.45090	0.25970	0.00000	0.0000	4
20/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.39800	0.38500	3.26633	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.17800	0.18400	3.37079	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.36800	0.35500	3.53261	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.19800	0.20400	3.03030	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.42900	0.41500	3.26340	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.15900	0.16400	3.14465	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.31200	0.30000	3.84615	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.24200	0.24900	2.89256	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.60600	0.59000	2.64026	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.08600	0.08900	3.48837	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.17600	0.17000	3.40909	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.45600	0.46900	2.85088	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.28700	0.27500	4.18118	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.26700	0.27400	2.62172	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
20/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.56800	0.55300	2.64085	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.09800	0.10200	4.08163	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.28200	1.26300	1.48206	0.00000	0.0000	0
20/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
20/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.51250	8.48470	0.32658	0.00000	0.0000	0
20/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.59500	1.57000	1.56740	0.00000	0.0000	0
20/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38300	0.38500	0.52219	0.00000	0.0000	0
20/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.55700	1.53100	1.66988	0.00000	0.0000	0
20/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39500	0.39600	0.25316	0.00000	0.0000	0
20/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.63400	1.60800	1.59119	0.00000	0.0000	0
20/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37200	0.37300	0.26882	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.34680	7.33370	0.17831	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.19300	0.18500	4.14508	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.09600	0.10100	5.20833	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.16300	0.15500	4.90798	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.11600	0.12100	4.31034	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.22600	0.21700	3.98230	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.07900	0.08300	5.06329	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.47900	0.49100	2.50522	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.43500	0.44600	2.52874	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.52500	0.53600	2.09524	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.27100	0.28000	3.32103	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.75100	0.73800	1.73103	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.46800	0.45500	2.77778	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.61800	0.63000	1.94175	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.42840	7.41620	0.16423	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.32800	0.32000	2.43902	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.15000	0.15400	2.66667	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.29700	0.29000	2.35690	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.16900	0.17400	2.95858	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.36000	0.35200	2.22222	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.13200	0.13600	3.03030	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.15200	0.14800	2.63158	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.37400	0.38200	2.13904	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.66700	0.65700	1.49925	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.16700	0.16200	2.99401	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.33900	0.34600	2.06490	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
20/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.62500	0.61400	1.76000	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.24200	0.23600	2.47934	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.21400	0.22000	2.80374	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.58300	0.57300	1.71527	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.05500	0.05700	3.63636	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.22000	0.21500	2.27273	0.00000	0.0000	0
20/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.24200	0.24900	2.89256	0.00000	0.0000	0
20/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02420	0.02750	13.63636	0.00000	0.0000	22,388
20/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.15470	0.14130	8.66193	0.00000	0.0000	21,898
20/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.53720	8.48180	0.64892	0.00000	0.0000	922
20/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.90100	0.84300	6.43729	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.85400	0.79600	6.79157	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.94900	0.89100	6.11170	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.29500	0.25000	15.25424	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.15800	0.16800	6.32911	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.07300	0.05600	23.28767	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.58600	0.62400	6.48464	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.08200	0.06300	23.17073	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.54500	0.58100	6.60550	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.76200	0.70400	7.61155	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.09200	0.07100	22.82609	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.50500	0.53900	6.73267	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.12800	0.10100	21.09375	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.39100	0.41900	7.16113	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.11400	0.08900	21.92982	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.42700	0.45700	7.02576	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.06600	0.04900	25.75758	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.62900	0.66700	6.04134	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.04700	0.03400	27.65957	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.76000	0.80200	5.52632	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.71700	0.65900	8.08926	0.00000	0.0000	0
20/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.66030	8.60330	0.65818	0.00000	0.0000	50
20/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.54000	0.49500	8.33333	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.18000	0.19200	6.66667	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.51000	0.46600	8.62745	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.20000	0.21300	6.50000	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.57200	0.52500	8.21678	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.16200	0.17200	6.17284	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.42600	0.38600	9.38967	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
20/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.26600	0.28300	6.39098	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.63900	0.59000	7.66823	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.12900	0.13700	6.20155	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.82700	0.77300	6.52963	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.06700	0.07000	4.47761	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.40000	0.36200	9.50000	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.29000	0.30900	6.55172	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.26000	0.23600	9.23077	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.50000	0.53300	6.60000	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.14400	0.13000	9.72222	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.88400	0.92700	4.86425	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.19300	0.17400	9.84456	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.68300	0.72100	5.56369	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.45200	0.41100	9.07080	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.24200	0.25800	6.61157	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.74800	0.69600	6.95187	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.08800	0.09300	5.68182	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.95200	0.89600	5.88235	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.29300	0.26600	9.21502	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.43300	0.46300	6.92841	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.04200	0.98300	5.66219	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.33100	0.30100	9.06344	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.37100	0.39800	7.27763	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.24500	0.22200	9.38776	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.53500	0.56900	6.35514	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.37600	0.33900	9.84043	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.31600	0.33600	6.32911	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.13600	0.12300	9.55882	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.92600	0.97000	4.75162	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.18200	0.16400	9.89011	0.00000	0.0000	0
20/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.72200	0.76100	5.40166	0.00000	0.0000	0
20/07/2011	RAIN 2011/09/19			Foreign Exchange Future	14,186.25000	14,111.78000	0.52494	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.08150	1.07610	0.49931	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01880	0.01700	9.57447	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.03730	0.04090	9.65147	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00790	0.00710	10.12658	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.07640	0.08100	6.02094	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.04310	0.03940	8.58469	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01160	0.01330	14.65517	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09780	1.09230	0.50100	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.04200	0.03950	5.95238	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.04420	0.04720	6.78733	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02580	0.02430	5.81395	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
20/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.07800	0.08200	5.12821	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06790	0.06420	5.44919	0.00000	0.0000	0
20/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02010	0.02190	8.95522	0.00000	0.0000	0
Future Open Interest										559,607
Option Open Interest										212,499
Total										772,106