



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/07/2011

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
27/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.73080	6.72810	0.04011	6.74400	6.6830	344,128
27/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.32500	1.32800	0.22642	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.37500	1.37800	0.21818	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	3,000
27/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.27600	1.27900	0.23511	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.07900	1.08200	0.27804	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	15,000
27/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	5,000
27/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.69400	0.69700	0.43228	0.00000	0.0000	2,800
27/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.12900	0.12600	2.32558	0.00000	0.0000	1,230
27/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.19800	0.19800	0.00000	0.00000	0.0000	10,000
27/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	6,000
27/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.26600	0.26800	0.75188	0.00000	0.0000	10,000
27/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.74100	0.74400	0.40486	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	10,000
27/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.88500	0.88800	0.33898	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	200
27/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.17300	0.16600	4.04624	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14200	0.13800	2.81690	0.00000	0.0000	5,980
27/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10000	0.09700	3.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.23100	0.22500	2.59740	0.00000	0.0000	6,060
27/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.42500	0.42700	0.47059	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	6,060
27/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.06900	3.07200	0.09775	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.60200	0.60400	0.33223	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	8,880
27/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.51200	0.51400	0.39063	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	6,250
27/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.08300	0.08000	3.61446	0.00000	0.0000	8,880
27/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.26400	0.25800	2.27273	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.14700	0.14500	1.36054	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
27/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.16600	0.16700	0.60241	0.00000	0.0000	1,980
27/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.23100	0.23200	0.43290	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.11200	0.11000	1.78571	0.00000	0.0000	1,980
27/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.78900	0.79200	0.38023	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.08500	0.08300	2.35294	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.30400	0.30500	0.32895	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.93300	0.93600	0.32154	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.46800	0.47000	0.42735	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.07400	0.07200	2.70270	0.00000	0.0000	500
27/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.34300	0.34400	0.29155	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.37500	0.37000	1.33333	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	1.03000	1.03300	0.29126	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	0.98200	0.97900	0.30550	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.55600	0.55900	0.53957	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.83700	0.84000	0.35842	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.93200	0.92900	0.32189	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.42400	1.42700	0.21067	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.88300	0.88000	0.33975	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.98100	0.98500	0.40775	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.45900	0.45400	1.08932	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.03100	1.02900	0.19399	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.38300	0.38500	0.52219	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.20100	0.19400	3.48259	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.12000	0.11600	3.33333	0.00000	0.0000	400
27/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.64800	0.65100	0.46296	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	1.17700	1.18000	0.25489	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.82100	6.81780	0.04691	6.82600	6.7749	50,022
27/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.12200	0.12000	1.63934	0.00000	0.0000	0

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27/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.65100	0.65200	0.15361	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.11400	0.11100	2.63158	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.69300	0.69300	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.13100	0.12800	2.29008	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.61000	0.61000	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.22900	0.22900	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.30000	0.29700	1.00000	0.00000	0.0000	6,425
27/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.23200	1.23400	0.16234	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	2,962
27/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.38200	0.38200	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.20300	0.20000	1.47783	0.00000	0.0000	2,962
27/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.56900	0.57000	0.17575	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.14000	0.13800	1.42857	0.00000	0.0000	5,000
27/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.71700	0.71300	0.55788	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	5,000
27/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.77800	0.77900	0.12853	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.09900	0.09700	2.02020	0.00000	0.0000	500
27/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.48400	0.48000	0.82645	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.11300	0.11200	0.88496	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.51900	0.51600	0.57803	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.09800	0.09800	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.63400	0.63000	0.63091	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.27900	1.28100	0.15637	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.89300	0.88900	0.44793	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.10600	0.10400	1.88679	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.73500	0.73600	0.13605	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.32600	0.32400	0.61350	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.20500	0.20600	0.48780	0.00000	0.0000	5,000
27/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.27400	0.27200	0.72993	0.00000	0.0000	200
27/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.25300	0.25400	0.39526	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.06000	0.05800	3.33333	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.13900	1.14000	0.08780	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.95500	0.95600	0.10471	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.25400	0.25200	0.78740	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.28300	0.28400	0.35336	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.59500	0.59100	0.67227	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.55700	0.55300	0.71813	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.08600	0.08500	1.16279	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.84800	0.84400	0.47170	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02700	0.02600	3.70370	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
27/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.06700	0.06500	2.98507	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	1.04600	1.04700	0.09560	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.08700	0.08500	2.29885	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.86600	0.86700	0.11547	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.38500	0.38200	0.77922	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.16400	0.16400	0.00000	0.00000	0.0000	5,000
27/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	0.98600	0.98200	0.40568	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	1.09200	1.09400	0.18315	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.53000	0.53100	0.18868	0.00000	0.0000	0
27/07/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.15100	0.14900	1.32450	0.00000	0.0000	5,000
27/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.91310	6.90940	0.05352	6.91260	6.8695	16,861
27/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.30100	0.29800	0.99668	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.42400	0.42500	0.23585	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.28500	0.28200	1.05263	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.45800	0.45900	0.21834	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.31900	0.31600	0.94044	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.39200	0.39300	0.25510	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.31400	0.31100	0.95541	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.40100	0.40200	0.24938	0.00000	0.0000	1,000
27/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.26500	0.26200	1.13208	0.00000	0.0000	4,100
27/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.50200	0.50300	0.19920	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.23700	0.23500	0.84388	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.57400	0.57600	0.34843	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.40100	0.39700	0.99751	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.28800	0.28800	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.25100	0.24800	1.19522	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.53800	0.53900	0.18587	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.42700	0.42400	0.70258	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.26400	0.26500	0.37879	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.17300	0.17000	1.73410	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.81000	0.81100	0.12346	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.11700	0.11500	1.70940	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.15400	1.15600	0.17331	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.20200	0.19900	1.48515	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.68900	0.69000	0.14514	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.08700	0.08500	2.29885	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.47400	1.47600	0.13569	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.45500	0.45100	0.87912	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.24200	0.24200	0.00000	0.00000	0.0000	10,000
27/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.08400	0.08100	3.57143	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.52100	1.52200	0.06575	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.37500	0.37200	0.80000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.31200	0.31300	0.32051	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
27/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.11200	0.11000	1.78571	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.19900	1.20100	0.16681	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.28000	0.27700	1.07143	0.00000	0.0000	10,000
27/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.46700	0.46800	0.21413	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.48400	0.48000	0.82645	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.22100	0.22100	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.19200	0.18900	1.56250	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.72900	0.73000	0.13717	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.09400	0.09200	2.12766	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.38100	1.38300	0.14482	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.12900	0.12600	2.32558	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	1.06600	1.06700	0.09381	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.29600	0.29400	0.67568	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.43300	0.43500	0.46189	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.51400	0.51000	0.77821	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.20100	0.20100	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.13500	0.13300	1.48148	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	1.02200	1.02400	0.19569	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.10700	0.10500	1.86916	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.24400	1.24600	0.16077	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	1.11000	1.11200	0.18018	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.09800	0.09600	2.04082	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.33500	1.33700	0.14981	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.21300	0.21000	1.40845	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.65000	0.65100	0.15385	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.22500	0.22200	1.33333	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.61200	0.61300	0.16340	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.35100	0.34800	0.85470	0.00000	0.0000	0
27/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.33800	0.33900	0.29586	0.00000	0.0000	0
27/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.00980	7.00580	0.05706	0.00000	0.0000	2,000
27/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.33500	0.33200	0.89552	0.00000	0.0000	0
27/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.57500	0.57600	0.17391	0.00000	0.0000	0
27/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.32000	0.31700	0.93750	0.00000	0.0000	0
27/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.61000	0.61100	0.16393	0.00000	0.0000	0
27/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.35000	0.34700	0.85714	0.00000	0.0000	0
27/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.54000	0.54100	0.18519	0.00000	0.0000	0
27/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.11370	7.10950	0.05904	0.00000	0.0000	0
27/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.45600	0.45200	0.87719	0.00000	0.0000	0
27/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.54200	0.54300	0.18450	0.00000	0.0000	0
27/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.43800	0.43500	0.68493	0.00000	0.0000	0
27/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.57400	0.57600	0.34843	0.00000	0.0000	0
27/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.47400	0.47000	0.84388	0.00000	0.0000	13,000
27/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.51000	0.51100	0.19608	0.00000	0.0000	0
27/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.60800	0.60900	0.16447	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
27/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.42200	0.41800	0.94787	0.00000	0.0000	11,000
27/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.21780	7.21370	0.05680	0.00000	0.0000	0
27/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.40000	0.39600	1.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.88200	0.88200	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.38700	0.38300	1.03359	0.00000	0.0000	0
27/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.91900	0.91900	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.41300	0.40900	0.96852	0.00000	0.0000	0
27/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.84500	0.84500	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.11400	1.11400	0.00000	0.00000	0.0000	0
27/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.33200	0.32800	1.20482	0.00000	0.0000	300
27/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.20650	8.20520	0.01584	0.00000	0.0000	0
27/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.96700	0.96200	0.51706	0.00000	0.0000	0
27/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.26100	1.25700	0.31721	0.00000	0.0000	0
27/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.95200	0.94700	0.52521	0.00000	0.0000	0
27/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.29600	1.29200	0.30864	0.00000	0.0000	0
27/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.98200	0.97800	0.40733	0.00000	0.0000	0
27/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.22600	1.22300	0.24470	0.00000	0.0000	0
27/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.93000	0.92800	0.21505	0.00000	0.0000	0
27/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.13600	1.13300	0.26408	0.00000	0.0000	200
27/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.00380	9.00250	0.01444	0.00000	0.0000	0
27/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.34400	1.33700	0.52083	0.00000	0.0000	0
27/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.54000	1.53500	0.32468	0.00000	0.0000	0
27/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.32900	1.32100	0.60196	0.00000	0.0000	0
27/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.57500	1.56900	0.38095	0.00000	0.0000	0
27/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.36000	1.35200	0.58824	0.00000	0.0000	0
27/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.50600	1.50000	0.39841	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.73080	6.72810	0.04011	6.69480	6.6865	449
27/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.05598	0.05502	1.71490	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.42518	0.42692	0.40924	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.04885	0.04807	1.59672	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.46805	0.46997	0.41021	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.06423	0.06307	1.80601	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.38343	0.38497	0.40164	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.51188	0.51397	0.40830	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.04268	0.04207	1.42924	0.00000	0.0000	50
27/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.82100	6.81780	0.04691	0.00000	0.0000	10
27/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.20271	0.20035	1.16422	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.38171	0.38255	0.22006	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.18813	0.18578	1.24914	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.41713	0.41798	0.20377	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.21852	0.21615	1.08457	0.00000	0.0000	0
27/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.34752	0.34835	0.23884	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.02450	10.99050	0.30840	11.00500	10.9700	31,491
27/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.07900	0.06800	13.92405	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.55500	0.57800	4.14414	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.59600	0.62100	4.19463	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.08800	0.07600	13.63636	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.51400	0.53600	4.28016	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.05600	0.04800	14.28571	0.00000	0.0000	8,945
27/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.68200	0.70800	3.81232	0.00000	0.0000	100
27/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.09700	1.12800	2.82589	0.00000	0.0000	200
27/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.20300	0.21500	5.91133	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.22700	0.20500	9.69163	0.00000	0.0000	3,455
27/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.58000	0.54800	5.51724	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	5,490
27/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.25600	0.23200	9.37500	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.18200	0.19200	5.49451	0.00000	0.0000	1,200
27/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.32700	0.34300	4.89297	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.15100	0.13300	11.92053	0.00000	0.0000	1,200
27/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.31700	0.29100	8.20189	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.14300	0.15100	5.59441	0.00000	0.0000	630
27/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.26200	0.27600	5.34351	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.18600	0.16600	10.75269	0.00000	0.0000	630
27/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.16700	0.14900	10.77844	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.29300	0.30900	5.46075	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.90900	0.93800	3.19032	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.77100	0.79900	3.63165	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.81700	0.84400	3.30477	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.13500	0.11900	11.85185	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.36100	0.37900	4.98615	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.38500	0.35700	7.27273	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.11100	0.11700	5.40541	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.05100	0.04300	15.68627	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.72700	0.75300	3.57634	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.86200	0.89100	3.36427	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.45900	0.42900	6.53595	0.00000	0.0000	0
27/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.08500	0.08900	4.70588	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.16010	11.12540	0.31093	11.14150	11.1190	9,323
27/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.22100	0.20900	5.42986	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.71100	0.73400	3.23488	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.20800	0.19700	5.28846	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74800	0.77200	3.20856	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.23400	0.22100	5.55556	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.67400	0.69600	3.26409	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
27/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.11800	0.11100	5.93220	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.15800	1.18600	2.41796	0.00000	0.0000	250
27/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.32900	0.31200	5.16717	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.46900	0.48700	3.83795	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.16600	0.15600	6.02410	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.90600	0.93100	2.75938	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.19700	0.18600	5.58376	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.78700	0.81100	3.04956	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.78900	0.76000	3.67554	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.12900	0.13500	4.65116	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.64800	0.62100	4.16667	0.00000	0.0000	0
27/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.18800	0.19600	4.25532	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.29870	11.26360	0.31066	11.29000	11.2700	2,832
27/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.45800	0.44300	3.27511	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.60900	0.62900	3.28407	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.44000	0.42600	3.18182	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.64100	0.66200	3.27613	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.47700	0.46100	3.35430	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.57800	0.59700	3.28720	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.42300	0.40900	3.30969	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.67400	0.69500	3.11573	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.31900	0.30800	3.44828	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.92000	0.94400	2.60870	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.67000	0.64700	3.43284	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.37100	0.38300	3.23450	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.34600	0.33400	3.46821	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.84700	0.87000	2.71547	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.23300	0.22400	3.86266	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.23400	1.26000	2.10697	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.49700	0.48000	3.42052	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.54800	0.56600	3.28467	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.72700	0.70400	3.16369	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.32800	0.34000	3.65854	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.37500	0.36200	3.46667	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.77600	0.79800	2.83505	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.61600	0.59400	3.57143	0.00000	0.0000	0
27/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.41700	0.43000	3.11751	0.00000	0.0000	0
27/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.44380	11.41020	0.29361	0.00000	0.0000	0
27/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.48400	0.47100	2.68595	0.00000	0.0000	0
27/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.89000	0.91100	2.35955	0.00000	0.0000	0
27/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.46900	0.45600	2.77186	0.00000	0.0000	0
27/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.92500	0.94600	2.27027	0.00000	0.0000	0
27/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.50000	0.48700	2.60000	0.00000	0.0000	0
27/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.85600	0.87700	2.45327	0.00000	0.0000	0
27/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08630	0.08640	0.11587	0.00000	0.0000	12,358

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
27/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00664	0.00671	1.05422	0.00000	0.0000	0
27/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00034	0.00031	8.82353	0.00000	0.0000	0
27/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00132	0.00132	0.00000	0.00000	0.0000	0
27/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00502	0.00492	1.99203	0.00000	0.0000	0
27/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01631	0.01641	0.61312	0.00000	0.0000	0
27/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
27/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41370	11.41360	0.00088	0.00000	0.0000	0
27/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08750	0.08760	0.11429	0.00000	0.0000	0
27/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00887	0.00894	0.78918	0.00000	0.0000	0
27/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00137	0.00134	2.18978	0.00000	0.0000	0
27/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00370	0.00374	1.08108	0.00000	0.0000	0
27/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00620	0.00614	0.96774	0.00000	0.0000	0
27/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01761	0.01770	0.51107	0.00000	0.0000	0
27/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00011	0.00010	9.09091	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.73980	9.66630	0.75464	9.68500	9.6650	63,320
27/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.22800	0.18300	19.73684	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.13800	0.16700	21.01449	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.19900	0.16100	19.09548	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.15900	0.19500	22.64151	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.25900	0.21100	18.53282	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.11900	0.14500	21.84874	0.00000	0.0000	2,065
27/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.21200	0.25800	21.69811	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.15200	0.12400	18.42105	0.00000	0.0000	5,655
27/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.68900	0.75700	9.86938	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	3,590
27/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.48400	0.42200	12.80992	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04400	0.05600	27.27273	0.00000	0.0000	6,195
27/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.04500	0.03600	20.00000	0.00000	0.0000	6,195
27/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.55500	0.62000	11.71171	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.08900	0.07200	19.10112	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.34900	0.40600	16.33238	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.92500	0.99600	7.67568	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.40200	0.34500	14.17910	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.06200	0.07900	27.41935	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.82900	0.89900	8.44391	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.87700	0.94700	7.98176	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
27/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.78200	0.85200	8.95141	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.84440	9.77070	0.74865	9.79750	9.7975	4,928
27/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.34300	0.30500	11.07872	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29900	0.33400	11.70569	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
27/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.31900	0.28600	10.34483	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32500	0.36500	12.30769	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.36900	0.32600	11.65312	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27500	0.30500	10.90909	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.26300	0.23500	10.64639	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.41900	0.46400	10.73986	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.48300	0.43400	10.14493	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.18900	0.21300	12.69841	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.65400	0.59800	8.56269	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.11000	0.12700	15.45455	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.58200	0.52900	9.10653	0.00000	0.0000	0
27/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.13800	0.15800	14.49275	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.95260	9.87970	0.73247	0.00000	0.0000	8,503
27/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.36900	0.34100	7.58808	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.51600	0.56100	8.72093	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.35200	0.32500	7.67045	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.54900	0.59500	8.37887	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.38700	0.35800	7.49354	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.48400	0.52800	9.09091	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.99700	0.93900	5.81745	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.09400	0.10900	15.95745	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.32000	0.29600	7.50000	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.61700	0.66600	7.94165	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.50000	0.45900	8.20000	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.34700	0.37900	9.22190	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.03700	0.97800	5.68949	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.08400	0.09800	16.66667	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.45000	0.41400	8.00000	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.39700	0.43400	9.31990	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.23000	0.21300	7.39130	0.00000	0.0000	0
27/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.87700	0.93300	6.38540	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.31830	7.37260	0.74198	0.00000	0.0000	25,354
27/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.67500	0.72700	7.70370	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.62600	0.67900	8.46645	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.72300	0.77600	7.33057	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06400	0.07800	21.87500	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.24600	0.20500	16.66667	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07700	0.09400	22.07792	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.20900	0.17100	18.18182	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.35200	0.39800	13.06818	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.03400	0.02500	26.47059	0.00000	0.0000	0
27/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.19600	0.23500	19.89796	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
27/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.07800	0.06200	20.51282	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05300	0.06500	22.64151	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.28500	0.24200	15.08772	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.23200	0.27300	17.67241	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.06400	0.05000	21.87500	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.64300	0.59100	8.08709	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.57900	0.63100	8.98100	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.69100	0.63900	7.52533	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.53200	0.58300	9.58647	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.27000	0.31300	15.92593	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.05200	0.04000	23.07692	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.83700	0.78400	6.33214	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.09300	0.11300	21.50538	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.17500	0.14000	20.00000	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.74000	0.68700	7.16216	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.33420	7.38620	0.70901	0.00000	0.0000	690
27/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.70900	0.75600	6.62906	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.66500	0.71100	6.91729	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.75400	0.80200	6.36605	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13300	0.15400	15.78947	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.29900	0.26800	10.36789	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22100	0.24900	12.66968	0.00000	0.0000	0
27/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.18700	0.16300	12.83422	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.35420	7.40390	0.67580	0.00000	0.0000	4
27/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.32200	0.35100	9.00621	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.21800	0.19700	9.63303	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.29500	0.32300	9.49153	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.24100	0.21900	9.12863	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.35000	0.38100	8.85714	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.19600	0.17700	9.69388	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.24800	0.27000	8.87097	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.29400	0.26600	9.52381	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.51400	0.55200	7.39300	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.11000	0.09800	10.90909	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.13800	0.15100	9.42029	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.53400	0.49700	6.92884	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
27/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22900	0.24900	8.73362	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.32500	0.29500	9.23077	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.47900	0.51500	7.51566	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.12500	0.11100	11.20000	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.16700	1.21600	4.19880	0.00000	0.0000	0
27/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
27/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.41700	8.45930	0.50255	0.00000	0.0000	0
27/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.50500	1.54100	2.39203	0.00000	0.0000	0
27/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38800	0.38200	1.54639	0.00000	0.0000	0
27/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.46700	1.50300	2.45399	0.00000	0.0000	0
27/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40000	0.39400	1.50000	0.00000	0.0000	0
27/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.54300	1.57900	2.33312	0.00000	0.0000	0
27/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37600	0.37000	1.59574	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.12140	7.08960	0.44654	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.07300	0.06300	13.69863	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.20200	0.22300	10.39604	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.23900	0.26100	9.20502	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.16800	0.18700	11.30952	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.68600	0.71600	4.37318	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.63800	0.66700	4.54545	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.73500	0.76500	4.08163	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.45000	0.47700	6.00000	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.53100	0.50100	5.64972	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.26700	0.24300	8.98876	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.83300	0.86300	3.60144	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.20040	7.16790	0.45136	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.19200	0.17900	6.77083	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.24200	0.26100	7.85124	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.17400	0.16100	7.47126	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.27400	0.29300	6.93431	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.21300	0.19800	7.04225	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.21300	0.23000	7.98122	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.53500	0.56100	4.85981	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.47000	0.44400	5.53191	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.07000	0.07600	8.57143	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
27/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.49400	0.51900	5.06073	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.43200	0.40600	6.01852	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.08200	0.08800	7.31707	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.14200	0.13100	7.74648	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.34200	0.36300	6.14035	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.39600	0.37100	6.31313	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.09600	0.10300	7.29167	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.12800	0.11900	7.03125	0.00000	0.0000	0
27/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.37800	0.40100	6.08466	0.00000	0.0000	0
27/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.04710	0.04880	3.60934	0.00000	0.0000	22,388
27/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.07440	0.07250	2.55376	0.00000	0.0000	21,898
27/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.38690	8.40380	0.20150	0.00000	0.0000	900
27/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.75400	0.77000	2.12202	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.70800	0.72400	2.25989	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.80000	0.81700	2.12500	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.19800	0.20300	2.52525	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.21100	0.19900	5.68720	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.70500	0.68900	2.26950	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.66100	0.64400	2.57186	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.61900	0.63400	2.42326	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.05400	0.05500	1.85185	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.61700	0.60100	2.59319	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.07800	0.07900	1.28205	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.49100	0.47500	3.25866	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.06900	0.07000	1.44928	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.53200	0.51600	3.00752	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.75100	0.73400	2.26365	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.88900	0.87200	1.91226	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.57600	0.59000	2.43056	0.00000	0.0000	0
27/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.50640	8.52330	0.19867	0.00000	0.0000	50
27/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.43600	0.44800	2.75229	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.23000	0.22500	2.17391	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.40900	0.42000	2.68949	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.25300	0.24700	2.37154	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.46400	0.47700	2.80172	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
27/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.20800	0.20400	1.92308	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.33800	0.34500	2.07101	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.33200	0.32200	3.01205	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.52300	0.53800	2.86807	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.16700	0.16500	1.19760	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.69400	0.71400	2.88184	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.08800	0.09100	3.40909	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.31800	0.32400	1.88679	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.36200	0.35100	3.03867	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.20600	0.20800	0.97087	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.60000	0.58500	2.50000	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.11400	0.11100	2.63158	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.00800	0.98800	1.98413	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.15300	0.15200	0.65359	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.79700	0.77900	2.25847	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.36000	0.36900	2.50000	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.30400	0.29600	2.63158	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.62200	0.64000	2.89389	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.11600	0.11700	0.86207	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.81200	0.83200	2.46305	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.23300	0.23600	1.28755	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.52700	0.51300	2.65655	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.89600	0.91700	2.34375	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04000	0.04400	10.00000	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.26400	0.26800	1.51515	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.45800	0.44500	2.83843	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.19400	0.19500	0.51546	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.63800	0.62200	2.50784	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.29900	0.30400	1.67224	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.39300	0.38100	3.05344	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.10700	0.10500	1.86916	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.05100	1.03200	1.80780	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.14400	0.14200	1.38889	0.00000	0.0000	0
27/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.83800	0.81900	2.26730	0.00000	0.0000	0
27/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,825.67000	13,775.76000	0.36100	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04470	1.04350	0.11487	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.00770	0.00720	6.49351	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06300	0.06370	1.11111	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00270	0.00250	7.40741	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10800	0.10900	0.92593	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02080	0.01980	4.80769	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02610	0.02630	0.76628	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.06020	1.05870	0.14148	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.02620	0.02550	2.67176	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
27/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06600	0.06680	1.21212	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01570	0.01510	3.82166	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.10550	0.10640	0.85308	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.04450	0.04350	2.24719	0.00000	0.0000	0
27/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03430	0.03480	1.45773	0.00000	0.0000	0

Future Open Interest **617,509**
Option Open Interest **243,899**
Total **861,408**