



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/07/2011

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
29/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.75040	6.75510	0.06963	6.83100	6.7485	345,193
29/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.30600	1.30000	0.45942	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.35500	1.35000	0.36900	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	3,000
29/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.25600	1.25100	0.39809	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.06000	1.05400	0.56604	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	15,000
29/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	5,000
29/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.67500	0.67000	0.74074	0.00000	0.0000	2,800
29/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.13200	0.13400	1.51515	0.00000	0.0000	1,230
29/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18200	0.17900	1.64835	0.00000	0.0000	10,000
29/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	6,000
29/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.25000	0.24500	2.00000	0.00000	0.0000	10,000
29/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.72200	0.71600	0.83102	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	10,000
29/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.86500	0.86000	0.57803	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	200
29/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.17900	0.18100	1.11732	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12900	0.12600	2.32558	0.00000	0.0000	5,980
29/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09000	0.08700	3.33333	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.24000	0.24200	0.83333	0.00000	0.0000	6,060
29/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.40700	0.40100	1.47420	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	6,060
29/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.05000	3.04500	0.16393	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.58300	0.57700	1.02916	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	8,880
29/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.49300	0.48700	1.21704	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	6,250
29/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.07400	0.07100	4.05405	0.00000	0.0000	8,880
29/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.27400	0.27600	0.72993	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.15200	0.15400	1.31579	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
29/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.15200	0.14900	1.97368	0.00000	0.0000	1,980
29/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.21500	0.21100	1.86047	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.11500	0.11600	0.86957	0.00000	0.0000	2,480
29/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.76900	0.76400	0.65020	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.08700	0.08700	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.28700	0.28200	1.74216	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.91300	0.90800	0.54765	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.44900	0.44400	1.11359	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.07500	0.07500	0.00000	0.00000	0.0000	9,143
29/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.32500	0.32000	1.53846	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.38900	0.39200	0.77121	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.03900	0.03700	5.12821	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	1.01100	1.00500	0.59347	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.00100	1.00600	0.49950	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	500
29/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.53700	0.53200	0.93110	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.81700	0.81200	0.61200	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.95100	0.95600	0.52576	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.40500	1.39900	0.42705	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.90200	0.90600	0.44346	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.96200	0.95700	0.51975	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.47400	0.47800	0.84388	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.05100	1.05600	0.47574	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.06500	0.06500	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.36500	0.36000	1.36986	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.20800	0.21000	0.96154	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10800	0.10500	2.77778	0.00000	0.0000	400
29/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.62800	0.62300	0.79618	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	1.15800	1.15200	0.51813	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.84070	6.84540	0.06871	6.90950	6.8449	50,582
29/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.12400	0.12300	0.80645	0.00000	0.0000	0

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29/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.63300	0.62800	0.78989	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.11500	0.11500	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.67400	0.67000	0.59347	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.13300	0.13300	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.59200	0.58800	0.67568	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21900	0.21700	0.91324	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.31000	0.31200	0.64516	0.00000	0.0000	6,425
29/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.21300	1.20700	0.49464	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	2,962
29/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.36600	0.36300	0.81967	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.20700	0.20800	0.48309	0.00000	0.0000	2,962
29/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.55200	0.54800	0.72464	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.14300	0.14300	0.00000	0.00000	0.0000	5,000
29/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.73400	0.73600	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	5,000
29/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.75900	0.75500	0.52701	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	500
29/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.49800	0.50000	0.40161	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.10700	0.10500	1.86916	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.53400	0.53600	0.37453	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.65100	0.65300	0.30722	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.06000	0.05800	3.33333	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.05100	0.04900	3.92157	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.26000	1.25400	0.47619	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.91200	0.91400	0.21930	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.10700	0.10700	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.71600	0.71200	0.55866	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.33800	0.34000	0.59172	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.19700	0.19500	1.01523	0.00000	0.0000	5,000
29/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.28400	0.28600	0.70423	0.00000	0.0000	200
29/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.24300	0.24100	0.82305	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.11900	1.11400	0.44683	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.07700	0.07600	1.29870	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.93600	0.93100	0.53419	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.26000	0.26200	0.76923	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.26900	0.26700	0.74349	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.61100	0.61200	0.16367	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.57200	0.57400	0.34965	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.08100	0.07900	2.46914	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.86600	0.86900	0.34642	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	1.02700	1.02200	0.48685	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.84700	0.84200	0.59032	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.39800	0.39900	0.25126	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.15700	0.15400	1.91083	0.00000	0.0000	5,000
29/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.00500	1.00800	0.29851	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	1.07300	1.06800	0.46598	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.51300	0.50900	0.77973	0.00000	0.0000	0
29/07/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.15400	0.15400	0.00000	0.00000	0.0000	5,000
29/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.93260	6.93750	0.07068	7.01100	7.0110	16,711
29/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.30500	0.30700	0.65574	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.40800	0.40600	0.49020	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.28800	0.29000	0.69444	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.44100	0.43900	0.45351	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.32300	0.32500	0.61920	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.37600	0.37400	0.53191	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.31700	0.31900	0.63091	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.38400	0.38200	0.52083	0.00000	0.0000	1,000
29/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.26800	0.26900	0.37313	0.00000	0.0000	4,100
29/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.48500	0.48200	0.61856	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.24000	0.24100	0.41667	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.55700	0.55400	0.53860	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.41000	0.41200	0.48780	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.27700	0.27500	0.72202	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.25300	0.25500	0.79051	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.52000	0.51800	0.38462	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.43700	0.43900	0.45767	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.25400	0.25200	0.78740	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.17400	0.17400	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.79100	0.78700	0.50569	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.11700	0.11700	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.13400	1.13000	0.35273	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.20300	0.20400	0.49261	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.67000	0.66700	0.44776	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.08600	0.08600	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.45300	1.44900	0.27529	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.46500	0.46700	0.43011	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.23200	0.23000	0.86207	0.00000	0.0000	10,000
29/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.50000	1.49500	0.33333	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.38400	0.38600	0.52083	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.30100	0.29900	0.66445	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
29/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.11200	0.11200	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.17900	1.17500	0.33927	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.28300	0.28500	0.70671	0.00000	0.0000	10,000
29/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.45000	0.44800	0.44444	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.49400	0.49700	0.60729	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.21100	0.21000	0.47393	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.19300	0.19300	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.71000	0.70600	0.56338	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.09400	0.09300	1.06383	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.36100	1.35600	0.36738	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.12900	0.12900	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	1.04600	1.04200	0.38241	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.30000	0.30200	0.66667	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.41700	0.41500	0.47962	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.52400	0.52700	0.57252	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.19100	0.19000	0.52356	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.13500	0.13500	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	1.00200	0.99800	0.39920	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.10700	0.10700	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.22400	1.22000	0.32680	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.12300	0.12300	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	1.09000	1.08600	0.36697	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.09800	0.09800	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.31500	1.31100	0.30418	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.21500	0.21600	0.46512	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.63200	0.62900	0.47468	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.22700	0.22800	0.44053	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.59400	0.59100	0.50505	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.35900	0.36200	0.83565	0.00000	0.0000	0
29/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.32600	0.32500	0.30675	0.00000	0.0000	0
29/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.02920	7.03400	0.06829	0.00000	0.0000	2,000
29/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.33900	0.33900	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.56000	0.55500	0.89286	0.00000	0.0000	0
29/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.32400	0.32400	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.59500	0.59000	0.84034	0.00000	0.0000	0
29/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.35400	0.35500	0.28249	0.00000	0.0000	0
29/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.52500	0.52100	0.76190	0.00000	0.0000	0
29/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.13300	7.13760	0.06449	0.00000	0.0000	0
29/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.46100	0.46200	0.21692	0.00000	0.0000	0
29/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.52800	0.52400	0.75758	0.00000	0.0000	0
29/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.44300	0.44500	0.45147	0.00000	0.0000	0
29/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.56000	0.55700	0.53571	0.00000	0.0000	0
29/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.47900	0.48100	0.41754	0.00000	0.0000	13,000
29/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.49600	0.49300	0.60484	0.00000	0.0000	0
29/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.59400	0.59000	0.67340	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
29/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.42700	0.42800	0.23419	0.00000	0.0000	11,000
29/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.23730	7.24180	0.06218	0.00000	0.0000	0
29/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.40300	0.40300	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.86600	0.86100	0.57737	0.00000	0.0000	0
29/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.39000	0.39000	0.00000	0.00000	0.0000	0
29/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.90300	0.89800	0.55371	0.00000	0.0000	0
29/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.41600	0.41700	0.24038	0.00000	0.0000	0
29/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.82900	0.82500	0.48251	0.00000	0.0000	0
29/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.09700	1.09100	0.54695	0.00000	0.0000	0
29/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.33400	0.33300	0.29940	0.00000	0.0000	300
29/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.23010	8.23600	0.07169	0.00000	0.0000	0
29/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.97200	0.97500	0.30864	0.00000	0.0000	0
29/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.24200	1.23900	0.24155	0.00000	0.0000	0
29/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.95600	0.95900	0.31381	0.00000	0.0000	0
29/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.27600	1.27300	0.23511	0.00000	0.0000	0
29/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.98800	0.99000	0.20243	0.00000	0.0000	0
29/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.20800	1.20400	0.33113	0.00000	0.0000	0
29/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.91300	0.91100	0.21906	0.00000	0.0000	0
29/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.14300	1.14700	0.34996	0.00000	0.0000	200
29/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.02740	9.03330	0.06536	0.00000	0.0000	0
29/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.34600	1.35000	0.29718	0.00000	0.0000	0
29/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51900	1.51700	0.13167	0.00000	0.0000	0
29/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.33000	1.33500	0.37594	0.00000	0.0000	0
29/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.55300	1.55200	0.06439	0.00000	0.0000	0
29/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.36200	1.36600	0.29369	0.00000	0.0000	0
29/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.48500	1.48300	0.13468	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.75040	6.75510	0.06963	6.81740	6.8174	449
29/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.05655	0.05644	0.19452	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.40615	0.40134	1.18429	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.04915	0.04895	0.40692	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.44875	0.44385	1.09192	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.06513	0.06515	0.03071	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.36473	0.36005	1.28314	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.49238	0.48739	1.01344	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.04278	0.04249	0.67789	0.00000	0.0000	50
29/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.84070	6.84540	0.06871	0.00000	0.0000	31
29/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.20686	0.20812	0.60911	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.36616	0.36272	0.93948	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.19184	0.19286	0.53169	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.40114	0.39746	0.91739	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.22313	0.22466	0.68570	0.00000	0.0000	0
29/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.33243	0.32926	0.95358	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.01580	11.08250	0.60549	11.11000	11.0500	32,566
29/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.06900	0.07600	10.14493	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.55300	0.49400	10.66908	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
29/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.06100	0.06700	9.83607	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.59500	0.53500	10.08403	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.07700	0.08500	10.38961	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.51100	0.45300	11.35029	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.04800	0.05300	10.41667	0.00000	0.0000	8,945
29/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.68200	0.62100	8.94428	0.00000	0.0000	100
29/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.10100	1.03600	5.90372	0.00000	0.0000	200
29/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.19600	0.16500	15.81633	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.21200	0.24700	16.50943	0.00000	0.0000	3,455
29/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.56700	0.62200	9.70018	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.05100	0.04000	21.56863	0.00000	0.0000	5,490
29/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.24000	0.27700	15.41667	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.17400	0.14500	16.66667	0.00000	0.0000	1,200
29/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.32100	0.27100	15.57632	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.13700	0.15300	11.67883	0.00000	0.0000	1,200
29/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.30200	0.34400	13.90728	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.13600	0.11200	17.64706	0.00000	0.0000	630
29/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.25500	0.20900	18.03922	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.17100	0.19100	11.69591	0.00000	0.0000	630
29/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.15300	0.17100	11.76471	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.28700	0.23900	16.72474	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.91100	0.84700	7.02525	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.77200	0.71000	8.03109	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.81800	0.75500	7.70171	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.12200	0.13600	11.47541	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.35600	0.30400	14.60674	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.37100	0.41700	12.39892	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.10500	0.08500	19.04762	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.04300	0.04700	9.30233	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.72700	0.66500	8.52820	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.86400	0.80100	7.29167	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.44500	0.49600	11.46067	0.00000	0.0000	0
29/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.07900	0.06400	18.98734	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.15150	11.21940	0.60889	0.00000	0.0000	9,333
29/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.21100	0.22500	6.63507	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.71000	0.65600	7.60563	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.19900	0.21200	6.53266	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74800	0.69300	7.35294	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.22400	0.23900	6.69643	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.67300	0.62000	7.87519	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
29/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.11100	0.11700	5.40541	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.16000	1.09800	5.34483	0.00000	0.0000	250
29/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.31700	0.34000	7.25552	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.46600	0.42100	9.65665	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.15700	0.16700	6.36943	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.90600	0.84800	6.40177	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.18700	0.20000	6.95187	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.78600	0.73100	6.99746	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.77700	0.82600	6.30631	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.12600	0.10700	15.07937	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.63500	0.67800	6.77165	0.00000	0.0000	0
29/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.18400	0.15900	13.58696	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.29050	11.35870	0.60405	0.00000	0.0000	2,832
29/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.44900	0.47400	5.56793	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.60900	0.56500	7.22496	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.43100	0.45500	5.56845	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.64100	0.59600	7.02028	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.46800	0.49400	5.55556	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.57800	0.53500	7.43945	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.41400	0.43700	5.55556	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.67400	0.62800	6.82493	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.31200	0.32900	5.44872	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.92200	0.87000	5.63991	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.66000	0.69700	5.60606	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.37000	0.33800	8.64865	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.33800	0.35600	5.32544	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.84800	0.79700	6.01415	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.22600	0.23800	5.30973	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.23600	1.17900	4.61165	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.48700	0.51400	5.54415	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.54700	0.50500	7.67824	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.71700	0.75700	5.57880	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.32700	0.29800	8.86850	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.36700	0.38700	5.44959	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.77700	0.72800	6.30631	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.60600	0.64100	5.77558	0.00000	0.0000	0
29/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.41600	0.38200	8.17308	0.00000	0.0000	0
29/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.43700	11.50530	0.59718	0.00000	0.0000	0
29/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.47500	0.49300	3.78947	0.00000	0.0000	0
29/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.88800	0.83800	5.63063	0.00000	0.0000	0
29/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.46000	0.47700	3.69565	0.00000	0.0000	0
29/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.92300	0.87200	5.52546	0.00000	0.0000	0
29/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.49100	0.51000	3.86965	0.00000	0.0000	0
29/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.85400	0.80500	5.73770	0.00000	0.0000	0
29/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08670	0.08750	0.92272	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
29/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00696	0.00772	10.91954	0.00000	0.0000	0
29/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00026	0.00022	15.38462	0.00000	0.0000	0
29/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00133	0.00164	23.30827	0.00000	0.0000	0
29/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00463	0.00414	10.58315	0.00000	0.0000	0
29/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01671	0.01751	4.78755	0.00000	0.0000	0
29/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
29/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41330	11.41250	0.00701	0.00000	0.0000	0
29/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08800	0.08880	0.90909	0.00000	0.0000	0
29/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00924	0.00993	7.46753	0.00000	0.0000	0
29/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00124	0.00113	8.87097	0.00000	0.0000	0
29/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00385	0.00427	10.90909	0.00000	0.0000	0
29/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00585	0.00547	6.49573	0.00000	0.0000	0
29/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01809	0.01888	4.36705	0.00000	0.0000	0
29/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00009	0.00008	11.11111	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.64180	9.69120	0.51235	0.00000	0.0000	65,141
29/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.16700	0.19300	15.56886	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.17500	0.15200	13.14286	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.14600	0.16600	13.69863	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20400	0.17500	14.21569	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.19400	0.22300	14.94845	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15200	0.13200	13.15789	0.00000	0.0000	2,065
29/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.27000	0.23700	12.22222	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.11200	0.12800	14.28571	0.00000	0.0000	5,655
29/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.77800	0.73200	5.91260	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	3,590
29/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.40000	0.44000	10.00000	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.05800	0.04900	15.51724	0.00000	0.0000	6,195
29/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	6,195
29/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.63900	0.59400	7.04225	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.06400	0.07300	14.06250	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.42200	0.38200	9.47867	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	1.01800	0.97000	4.71513	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.32400	0.36100	11.41975	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.08200	0.07000	14.63415	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.92100	0.87400	5.10315	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.96900	0.92200	4.85036	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
29/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.87300	0.82600	5.38373	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.74710	9.79770	0.51913	0.00000	0.0000	4,928
29/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.29100	0.31000	6.52921	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.34400	0.31200	9.30233	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
29/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.27300	0.29000	6.22711	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.37600	0.34200	9.04255	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.31100	0.33400	7.39550	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.31400	0.28600	8.91720	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.22300	0.23800	6.72646	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.47600	0.44000	7.56303	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.41600	0.44400	6.73077	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.21900	0.19600	10.50228	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.57600	0.61000	5.90278	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.12900	0.11200	13.17829	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.50800	0.54000	6.29921	0.00000	0.0000	0
29/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.16100	0.14200	11.80124	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.85550	9.90820	0.53473	0.00000	0.0000	8,503
29/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.33000	0.34600	4.84848	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.57500	0.53800	6.43478	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.31400	0.33000	5.09554	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.60900	0.57200	6.07553	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.34600	0.36300	4.91329	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.54100	0.50500	6.65434	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.91600	0.95700	4.47598	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.11100	0.09900	10.81081	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.28500	0.29900	4.91228	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.68000	0.64100	5.73529	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.44400	0.46900	5.63063	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.38900	0.36100	7.19794	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.95500	0.99600	4.29319	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.10000	0.08800	12.00000	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.40000	0.42000	5.00000	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.44500	0.41200	7.41573	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.20500	0.21500	4.87805	0.00000	0.0000	0
29/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.95000	0.90700	4.52632	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAF \$ 20			Can-Do Future	6.70430	6.70890	0.06861	0.00000	0.0000	5,500
29/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.70	C	Can-Do Future	0.05200	0.05000	3.84615	0.00000	0.0000	11,000
29/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.70	P	Can-Do Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.75	C	Can-Do Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.75	P	Can-Do Future	0.07900	0.07100	10.12658	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.65	C	Can-Do Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.65	P	Can-Do Future	0.02800	0.02200	21.42857	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.80	P	Can-Do Future	0.00000	0.10800	100.00000	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.80	C	Can-Do Future	0.00000	0.01700	100.00000	0.00000	0.0000	11,000
29/07/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	6.70000	6.78980	1.34030	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.00000	0.24800	100.00000	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00000	0.15800	100.00000	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.00000	0.22100	100.00000	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00000	0.18100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.00000	0.27700	100.00000	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00000	0.13700	100.00000	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00000	0.34000	100.00000	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.00000	0.13000	100.00000	0.00000	0.0000	7,143
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.00000	0.66800	100.00000	0.00000	0.0000	0
29/07/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.00000	0.05800	100.00000	0.00000	0.0000	6,757
29/07/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.38670	7.36910	0.23827	7.38900	7.3890	24,630
29/07/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.74100	0.72400	2.29420	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.69200	0.67500	2.45665	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.79000	0.77300	2.15190	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.07900	0.07400	6.32911	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.19200	0.20500	6.77083	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09600	0.08900	7.29167	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.15900	0.17000	6.91824	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.41100	0.39400	4.13625	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.24500	0.22900	6.53061	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.06500	0.06100	6.15385	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.22800	0.24200	6.14035	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.28400	0.26800	5.63380	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.57600	0.59300	2.95139	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.64400	0.62700	2.63975	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.62400	0.64100	2.72436	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.59600	0.57900	2.85235	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.32500	0.30800	5.23077	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.76900	0.78700	2.34070	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.11500	0.10800	6.08696	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.12800	0.13900	8.59375	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.67200	0.68900	2.52976	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.40040	7.38380	0.22431	0.00000	0.0000	690
29/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.76900	0.75300	2.08062	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.72400	0.70800	2.20994	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
29/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.82100	0.79900	2.67966	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15900	0.15200	4.40252	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.25900	0.26800	3.47490	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.25700	0.24600	4.28016	0.00000	0.0000	0
29/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.15700	0.16200	3.18471	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.41700	7.40320	0.18606	7.45850	7.4180	1,104
29/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.36000	0.35100	2.50000	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19300	0.19800	2.59067	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.33100	0.32300	2.41692	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.21400	0.22000	2.80374	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.39000	0.38100	2.30769	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17300	0.17800	2.89017	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27700	0.27000	2.52708	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26000	0.26700	2.69231	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.56300	0.55200	1.95382	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09600	0.09900	3.12500	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15600	0.15400	1.28205	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.48900	0.50100	2.45399	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.25500	0.24900	2.35294	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.28800	0.29600	2.77778	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52600	0.51600	1.90114	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.10900	0.11300	3.66972	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.22900	1.21600	1.05777	0.00000	0.0000	0
29/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
29/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.46010	8.45810	0.02364	0.00000	0.0000	0
29/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.54200	1.54000	0.12970	0.00000	0.0000	0
29/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38200	0.38200	0.00000	0.00000	0.0000	0
29/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.50400	1.50200	0.13298	0.00000	0.0000	0
29/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39400	0.39400	0.00000	0.00000	0.0000	0
29/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.58000	1.57900	0.06329	0.00000	0.0000	0
29/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37000	0.37100	0.27027	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.10670	7.07430	0.45591	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.21300	0.23700	11.26761	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.25000	0.27600	10.40000	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.08500	0.07500	11.76471	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.17800	0.20100	12.92135	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.70000	0.73200	4.57143	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.65100	0.68300	4.91551	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.74800	0.78100	4.41176	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.46300	0.49300	6.47948	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.51700	0.48700	5.80271	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.25700	0.23100	10.11673	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.84700	0.87900	3.77804	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.18620	7.15360	0.45365	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18500	0.17400	5.94595	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.24900	0.27000	8.43373	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.16700	0.15700	5.98802	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.28100	0.30300	7.82918	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.20500	0.19300	5.85366	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.21900	0.23900	9.13242	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.54600	0.57200	4.76190	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.46000	0.43400	5.65217	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.50500	0.53100	5.14851	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.42200	0.39800	5.68720	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.08600	0.09400	9.30233	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.13600	0.12800	5.88235	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.35000	0.37400	6.85714	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.38600	0.36300	5.95855	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.10000	0.10900	9.00000	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.12300	0.11500	6.50407	0.00000	0.0000	0
29/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.38700	0.41100	6.20155	0.00000	0.0000	0
29/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.04150	0.04120	0.72289	0.00000	0.0000	22,388
29/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.07970	0.08100	1.63112	0.00000	0.0000	21,898
29/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.40920	8.57650	1.98949	0.00000	0.0000	970
29/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.77500	0.93400	20.51613	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01600	0.00800	50.00000	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.72900	0.88600	21.53635	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.02000	0.01000	50.00000	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.82200	0.98300	19.58637	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.20300	0.30200	48.76847	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.19400	0.12600	35.05155	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.04200	0.06600	57.14286	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.68300	0.54000	20.93704	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.04800	0.07400	54.16667	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.63900	0.49800	22.06573	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
29/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.63800	0.79200	24.13793	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.02900	0.01600	44.82759	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.05400	0.08400	55.55556	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.59500	0.45800	23.02521	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.07900	0.12100	53.16456	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.47000	0.34500	26.59574	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.07000	0.10700	52.85714	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.51100	0.38100	25.44031	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.03700	0.05800	56.75676	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.72800	0.58200	20.05495	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.02500	0.04000	60.00000	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.86600	0.71400	17.55196	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.59500	0.74500	25.21008	0.00000	0.0000	0
29/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.03600	0.01900	47.22222	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.53010	8.70310	2.02811	0.00000	0.0000	50
29/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.44700	0.55500	24.16107	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.21700	0.15200	29.95392	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.41900	0.52300	24.82100	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.23900	0.17000	28.87029	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.47600	0.58800	23.52941	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.19600	0.13500	31.12245	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.34300	0.43500	26.82216	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.31300	0.23200	25.87859	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.53800	0.65800	22.30483	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.15800	0.10500	33.54430	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.71500	0.85400	19.44056	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.08500	0.05100	40.00000	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.32000	0.40800	27.50000	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.34000	0.25500	25.00000	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.20300	0.26100	28.57143	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.57300	0.45800	20.06981	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.10700	0.14000	30.84112	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.97700	0.83700	14.32958	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.14700	0.19100	29.93197	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.76700	0.63800	16.81877	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.36700	0.46300	26.15804	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.28700	0.21000	26.82927	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.64100	0.77200	20.43682	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.11100	0.06900	37.83784	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.83500	0.98300	17.72455	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.05500	0.03000	45.45455	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.23200	0.29600	27.58621	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.50200	0.39300	21.71315	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.92000	1.07600	16.95652	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04000	0.02300	42.50000	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
29/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.26400	0.33600	27.27273	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.43400	0.33300	23.27189	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.19000	0.24500	28.94737	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.61000	0.49200	19.34426	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.30000	0.38300	27.66667	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.37000	0.28000	24.32432	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.10000	0.13200	32.00000	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.02000	0.87900	13.82353	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.13800	0.17900	29.71014	0.00000	0.0000	0
29/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.80800	0.67600	16.33663	0.00000	0.0000	0
29/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,786.48000	13,846.20000	0.43318	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04690	1.04890	0.19104	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.00770	0.00780	1.29870	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06080	0.05890	3.12500	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00260	0.00260	0.00000	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10570	0.10370	1.89215	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02120	0.02190	3.30189	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02430	0.02300	5.34979	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.06210	1.06390	0.16948	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.02650	0.02700	1.88679	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06440	0.06310	2.01863	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01580	0.01590	0.63291	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.10370	0.10200	1.63934	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.04520	0.04600	1.76991	0.00000	0.0000	0
29/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03310	0.03210	3.02115	0.00000	0.0000	0

Future Open Interest										627,857
Option Open Interest										289,442
Total										917,299