



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 13/07/2011

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
13/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.95560	6.90540	0.72172	6.97160	6.9025	303,332
13/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.11200	1.16000	4.31655	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.16000	1.20900	4.22414	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	3,000
13/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.06300	1.11200	4.60960	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.87200	0.91900	5.38991	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	15,000
13/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06400	0.05500	14.06250	0.00000	0.0000	5,000
13/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50800	0.55000	8.26772	0.00000	0.0000	2,800
13/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.26600	0.23200	12.78195	0.00000	0.0000	980
13/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.11000	0.12700	15.45455	0.00000	0.0000	10,000
13/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.20700	0.17700	14.49275	0.00000	0.0000	6,000
13/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.15100	0.17200	13.90728	0.00000	0.0000	10,000
13/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.55100	0.59400	7.80399	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	10,000
13/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.68600	0.73100	6.55977	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.04200	0.03600	14.28571	0.00000	0.0000	200
13/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.33300	0.29600	11.11111	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07700	0.09100	18.18182	0.00000	0.0000	5,980
13/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05200	0.06300	21.15385	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40800	0.36800	9.80392	0.00000	0.0000	6,060
13/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.27100	0.30500	12.54613	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.12700	0.11000	13.38583	0.00000	0.0000	6,060
13/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.84500	2.89500	1.75747	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.42400	0.46400	9.43396	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.08000	0.06900	13.75000	0.00000	0.0000	8,880
13/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.34500	0.38200	10.72464	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.10100	0.08700	13.86139	0.00000	0.0000	6,000
13/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.04300	0.05200	20.93023	0.00000	0.0000	8,880
13/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.44900	0.40700	9.35412	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.29900	0.26300	12.04013	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
13/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.09300	0.10800	16.12903	0.00000	0.0000	1,980
13/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.12900	0.14900	15.50388	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.23500	0.20400	13.19149	0.00000	0.0000	1,980
13/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.59600	0.63900	7.21477	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.18100	0.15700	13.25967	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.17500	0.20200	15.42857	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03800	0.03200	15.78947	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.73200	0.77700	6.14754	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.11300	0.09800	13.27434	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.30700	0.34300	11.72638	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.16100	0.14000	13.04348	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.20500	0.23500	14.63415	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.57700	0.53200	7.79896	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.82500	0.87100	5.57576	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.20600	1.15600	4.14594	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.09000	0.07700	14.44444	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.38400	0.42200	9.89583	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04600	0.04000	13.04348	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.64000	0.68500	7.03125	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.15600	1.10600	4.32526	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.20900	1.25800	4.05294	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.10700	1.05700	4.51671	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.77800	0.82400	5.91260	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.66900	0.62200	7.02541	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.25600	1.20600	3.98089	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.14300	0.12400	13.28671	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.23700	0.26900	13.50211	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.37000	0.33100	10.54054	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06400	0.07600	18.75000	0.00000	0.0000	200
13/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.00000	0.06200	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.00000	0.50700	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.04850	6.99800	0.71646	7.05010	7.0056	47,307
13/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18700	0.17300	7.48663	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.48900	0.52500	7.36196	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17500	0.16200	7.42857	0.00000	0.0000	0

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13/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.52700	0.56400	7.02087	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20000	0.18500	7.50000	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.45200	0.48700	7.74336	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.15200	0.16900	11.18421	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.45000	0.41700	7.33333	0.00000	0.0000	6,425
13/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.03500	1.08000	4.34783	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	2,962
13/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.25900	0.28300	9.26641	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.30700	0.28100	8.46906	0.00000	0.0000	2,962
13/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.41600	0.45000	8.17308	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.21400	0.19800	7.47664	0.00000	0.0000	5,000
13/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.92300	0.87700	4.98375	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	5,000
13/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.60500	0.64400	6.44628	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15300	0.14200	7.18954	0.00000	0.0000	500
13/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.66700	0.62600	6.14693	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.06900	0.07800	13.04348	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.70700	0.66600	5.79915	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.05900	0.06800	15.25424	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.83400	0.79000	5.27578	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.08100	1.12500	4.07031	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.11100	1.06200	4.41044	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.16400	0.15100	7.92683	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.56600	0.60300	6.53710	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.48300	0.44900	7.03934	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.13500	0.15100	11.85185	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.41900	0.38700	7.63723	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.17100	0.18900	10.52632	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.94500	0.98900	4.65608	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.11900	0.11000	7.56303	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.77100	0.81200	5.31777	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.38900	0.35800	7.96915	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.19100	0.21000	9.94764	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.79100	0.74700	5.56258	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.74900	0.70600	5.74099	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.06300	1.01400	4.60960	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.10500	0.09800	6.66667	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.85700	0.90000	5.01750	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
13/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.13500	0.12500	7.40741	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.68700	0.72700	5.82242	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.55300	0.51600	6.69078	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.10500	0.11800	12.38095	0.00000	0.0000	5,000
13/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.20800	1.15900	4.05629	0.00000	0.0000	0
13/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.14490	7.09350	0.71939	7.14200	7.1390	15,126
13/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.41800	0.38800	7.17703	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30900	0.33100	7.11974	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.39400	0.36400	7.61421	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.33500	0.35700	6.56716	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44400	0.41300	6.98198	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28500	0.30600	7.36842	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43700	0.40600	7.09382	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.29200	0.31300	7.19178	0.00000	0.0000	1,000
13/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.36400	0.33900	6.86813	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.36900	0.39600	7.31707	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.32700	0.30500	6.72783	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.43200	0.46200	6.94444	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.55000	0.51500	6.36364	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.20500	0.22200	8.29268	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.34500	0.32100	6.95652	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.40000	0.42800	7.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.58200	0.54500	6.35739	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.18700	0.20200	8.02139	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.24000	0.22300	7.08333	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.64500	0.68000	5.42636	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.16400	0.15200	7.31707	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.96900	1.00900	4.12797	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.28000	0.26000	7.14286	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.53500	0.56700	5.98131	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.12100	0.11300	6.61157	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.27600	1.32000	3.44828	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.61400	0.57700	6.02606	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.16900	0.18400	8.87574	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.11600	0.10800	6.89655	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.32100	1.36500	3.33081	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.52000	0.48600	6.53846	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.22500	0.24300	8.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.15600	0.14500	7.05128	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.01100	1.05200	4.05539	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.38700	0.35800	7.49354	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.34200	0.36500	6.72515	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.64700	0.60900	5.87326	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.15200	0.16600	9.21053	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
13/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.26600	0.24700	7.14286	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.57100	0.60400	5.77933	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.13100	0.12200	6.87023	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.18600	1.22900	3.62563	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.17900	0.16700	6.70391	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.88400	0.92400	4.52489	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.00000	0.38100	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00000	0.33800	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.00000	0.64300	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00000	0.15000	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.00000	0.17500	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.00000	0.88200	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.00000	0.13900	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.00000	1.09600	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.00000	0.15900	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.00000	0.96600	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.00000	0.12800	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.00000	1.18500	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.00000	0.27400	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.00000	0.53100	100.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.24830	7.19570	0.72569	0.00000	0.0000	2,000
13/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.43900	0.41700	5.01139	0.00000	0.0000	0
13/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.44100	0.47100	6.80272	0.00000	0.0000	0
13/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.42000	0.39900	5.00000	0.00000	0.0000	0
13/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.47200	0.50300	6.56780	0.00000	0.0000	0
13/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.46100	0.43500	5.63991	0.00000	0.0000	0
13/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.41300	0.43900	6.29540	0.00000	0.0000	0
13/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.35440	7.30170	0.71658	0.00000	0.0000	0
13/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.58200	0.55300	4.98282	0.00000	0.0000	0
13/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.42800	0.45100	5.37383	0.00000	0.0000	0
13/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.55900	0.53000	5.18784	0.00000	0.0000	0
13/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.45500	0.47800	5.05495	0.00000	0.0000	0
13/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.60600	0.57600	4.95050	0.00000	0.0000	13,000
13/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.40200	0.42400	5.47264	0.00000	0.0000	0
13/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.48200	0.50700	5.18672	0.00000	0.0000	0
13/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.53600	0.50900	5.03731	0.00000	0.0000	11,000
13/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.45720	7.40480	0.70268	0.00000	0.0000	0
13/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.49600	0.47100	5.04032	0.00000	0.0000	0
13/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.73900	0.76600	3.65359	0.00000	0.0000	0
13/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.48100	0.45700	4.98960	0.00000	0.0000	0
13/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.77400	0.80200	3.61757	0.00000	0.0000	0
13/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.51200	0.48600	5.07813	0.00000	0.0000	0
13/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.70500	0.73100	3.68794	0.00000	0.0000	0
13/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.95600	0.98700	3.24268	0.00000	0.0000	0
13/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.41300	0.39200	5.08475	0.00000	0.0000	300

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
13/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.41680	8.36780	0.58217	0.00000	0.0000	0
13/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.08000	1.03600	4.07407	0.00000	0.0000	0
13/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.16300	1.16800	0.42992	0.00000	0.0000	0
13/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.06300	1.01900	4.13923	0.00000	0.0000	0
13/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.19600	1.20100	0.41806	0.00000	0.0000	0
13/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.09700	1.05200	4.10210	0.00000	0.0000	0
13/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.13000	1.13400	0.35398	0.00000	0.0000	0
13/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.84800	0.84900	0.11792	0.00000	0.0000	0
13/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.26500	1.21700	3.79447	0.00000	0.0000	200
13/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.21410	9.16510	0.53179	0.00000	0.0000	0
13/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.46100	1.41100	3.42231	0.00000	0.0000	0
13/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44700	1.44600	0.06911	0.00000	0.0000	0
13/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.44500	1.39500	3.46021	0.00000	0.0000	0
13/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48100	1.48000	0.06752	0.00000	0.0000	0
13/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.47800	1.42800	3.38295	0.00000	0.0000	0
13/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41400	1.41300	0.07072	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.95560	6.90540	0.72172	0.00000	0.0000	381
13/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.12745	0.11022	13.51903	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.27185	0.30482	12.12801	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.11344	0.09791	13.69006	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.30784	0.34251	11.26234	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.14322	0.12413	13.32914	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.23762	0.26873	13.09233	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.34542	0.38165	10.48868	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.10102	0.08705	13.82894	0.00000	0.0000	50
13/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.04850	6.99800	0.71646	0.00000	0.0000	15
13/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.30733	0.28101	8.56408	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.25883	0.28301	9.34204	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.28301	0.26190	7.45910	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.28451	0.31390	10.33004	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.33307	0.30535	8.32257	0.00000	0.0000	0
13/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.23457	0.25735	9.71139	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.05080	11.09630	0.41173	11.10550	11.0100	34,780
13/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.09400	0.10500	11.70213	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.54300	0.50900	6.26151	0.00000	0.0000	200
13/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.08500	0.09400	10.58824	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.58400	0.54800	6.16438	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.10400	0.11600	11.53846	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.50300	0.47000	6.56064	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.07000	0.07700	10.00000	0.00000	0.0000	8,945
13/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.66900	0.63100	5.68012	0.00000	0.0000	100
13/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.07700	1.03500	3.89972	0.00000	0.0000	200
13/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.20500	0.18800	8.29268	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.25600	0.28400	10.93750	0.00000	0.0000	3,455

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
13/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.61000	0.64800	6.22951	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.05900	0.05200	11.86441	0.00000	0.0000	5,490
13/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.28500	0.31400	10.17544	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.18400	0.16800	8.69565	0.00000	0.0000	1,200
13/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.32100	0.29300	8.72274	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.17200	0.18900	9.88372	0.00000	0.0000	1,200
13/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.34700	0.37900	9.22190	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.14600	0.13300	8.90411	0.00000	0.0000	630
13/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.25800	0.23300	9.68992	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.20900	0.22900	9.56938	0.00000	0.0000	630
13/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.18900	0.20800	10.05291	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.28800	0.26200	9.02778	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.04200	0.04700	11.90476	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.89100	0.85100	4.48934	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.75600	0.71700	5.15873	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.05100	0.05700	11.76471	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.80000	0.76100	4.87500	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.15600	0.17200	10.25641	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.35500	0.32600	8.16901	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.41600	0.44900	7.93269	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.11500	0.10300	10.43478	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.06300	0.07000	11.11111	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.71200	0.67400	5.33708	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.04600	0.05200	13.04348	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.84500	0.80600	4.61538	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.48900	0.52500	7.36196	0.00000	0.0000	0
13/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.08800	0.07900	10.22727	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.18810	11.23410	0.41115	0.00000	0.0000	9,453
13/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.24200	0.25600	5.78512	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.70400	0.67200	4.54545	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.22900	0.24300	6.11354	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.74100	0.70900	4.31849	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.25500	0.27000	5.88235	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.66700	0.63600	4.64768	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.13400	0.14200	5.97015	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.14600	1.10800	3.31588	0.00000	0.0000	250
13/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.35300	0.37300	5.66572	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.46500	0.43900	5.59140	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.18500	0.19600	5.94595	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.89700	0.86200	3.90190	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.21700	0.23000	5.99078	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.77900	0.74600	4.23620	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.81800	0.85400	4.40098	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.13000	0.12000	7.69231	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
13/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.67700	0.71000	4.87445	0.00000	0.0000	0
13/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.18900	0.17600	6.87831	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.33070	11.37640	0.40333	0.00000	0.0000	2,827
13/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.48800	0.50700	3.89344	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.60700	0.58100	4.28336	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.46900	0.48800	4.05117	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.63800	0.61200	4.07524	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.50700	0.52700	3.94477	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.57600	0.55100	4.34028	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.45100	0.47000	4.21286	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.67000	0.64400	3.88060	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.34500	0.35900	4.05797	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.91400	0.88300	3.39168	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.70300	0.73000	3.84068	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.37200	0.35400	4.83871	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.37200	0.38700	4.03226	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.84100	0.81100	3.56718	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.25500	0.26500	3.92157	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.22400	1.18900	2.85948	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.52700	0.54800	3.98482	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.54600	0.52200	4.39560	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.76000	0.78900	3.81579	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.32900	0.31300	4.86322	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.40200	0.41800	3.98010	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.77100	0.74200	3.76135	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.64800	0.67400	4.01235	0.00000	0.0000	0
13/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.41700	0.39800	4.55635	0.00000	0.0000	0
13/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.48080	11.52720	0.40415	0.00000	0.0000	0
13/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.50700	0.52400	3.35306	0.00000	0.0000	0
13/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.87600	0.84700	3.31050	0.00000	0.0000	0
13/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.49100	0.50800	3.46232	0.00000	0.0000	0
13/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.91000	0.88100	3.18681	0.00000	0.0000	0
13/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.52300	0.54100	3.44168	0.00000	0.0000	0
13/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.84200	0.81400	3.32542	0.00000	0.0000	0
13/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08750	0.08740	0.11429	0.00000	0.0000	12,348
13/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00784	0.00772	1.53061	0.00000	0.0000	0
13/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00034	0.00032	5.88235	0.00000	0.0000	0
13/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00187	0.00182	2.67380	0.00000	0.0000	0
13/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00437	0.00442	1.14416	0.00000	0.0000	0
13/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01752	0.01742	0.57078	0.00000	0.0000	0
13/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
13/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41250	11.41260	0.00088	0.00000	0.0000	0
13/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08880	0.08860	0.22523	0.00000	0.0000	0
13/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01005	0.00987	1.79104	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
13/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00125	0.00127	1.60000	0.00000	0.0000	0
13/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00440	0.00431	2.04545	0.00000	0.0000	0
13/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00560	0.00571	1.96429	0.00000	0.0000	0
13/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01892	0.01871	1.10994	0.00000	0.0000	0
13/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00012	0.00011	8.33333	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.70140	9.76300	0.63496	9.69700	9.6970	58,476
13/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.21200	0.25800	21.69811	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16100	0.14500	9.93789	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.18500	0.22800	23.24324	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.18400	0.16500	10.32609	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.24100	0.28900	19.91701	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14000	0.12600	10.00000	0.00000	0.0000	2,065
13/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.24400	0.21600	11.47541	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.14500	0.17900	23.44828	0.00000	0.0000	5,655
13/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.72900	0.67800	6.99588	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.03000	0.04100	36.66667	0.00000	0.0000	3,590
13/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.45600	0.51200	12.28070	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	6,195
13/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.04500	0.06000	33.33333	0.00000	0.0000	6,195
13/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.59400	0.54700	7.91246	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.08700	0.11200	28.73563	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.38600	0.34900	9.58549	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.96500	0.90900	5.80311	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.37800	0.43100	14.02116	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.07700	0.06800	11.68831	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.02000	0.02800	40.00000	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.86900	0.81500	6.21404	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.01800	0.02500	38.88889	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.91700	0.86200	5.99782	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.00000	0.03200	100.00000	0.00000	0.0000	0
13/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.00000	0.76900	100.00000	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.80810	9.86890	0.61990	0.00000	0.0000	4,928
13/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.32500	0.36500	12.30769	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.31700	0.29600	6.62461	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.30500	0.34000	11.47541	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34700	0.32100	7.49280	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.35000	0.39100	11.71429	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.29200	0.27200	6.84932	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.25200	0.28300	12.30159	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.44400	0.41400	6.75676	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.46000	0.50700	10.21739	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.20200	0.18800	6.93069	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.62600	0.67800	8.30671	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.11800	0.10900	7.62712	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
13/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.55600	0.60600	8.99281	0.00000	0.0000	0
13/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.14800	0.13700	7.43243	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.92000	9.98010	0.60585	0.00000	0.0000	8,503
13/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.36000	0.38800	7.77778	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.54000	0.50800	5.92593	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.34300	0.37000	7.87172	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.57300	0.54000	5.75916	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.37700	0.40600	7.69231	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.50700	0.47600	6.11440	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.97200	1.02300	5.24691	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.10200	0.09300	8.82353	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.31300	0.33800	7.98722	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.64300	0.60800	5.44323	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.48300	0.52300	8.28157	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.36300	0.34300	5.50964	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.01200	1.06300	5.03953	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.09200	0.08300	9.78261	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.43400	0.47200	8.75576	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.41400	0.39200	5.31401	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.22800	0.24700	8.33333	0.00000	0.0000	0
13/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.90800	0.86700	4.51542	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.30730	7.37430	0.91689	0.00000	0.0000	25,754
13/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.66600	0.73100	9.75976	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.61800	0.68200	10.35599	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.71400	0.77900	9.10364	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06600	0.08700	31.81818	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.25900	0.21300	17.76062	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.07800	0.10300	32.05128	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.22100	0.17900	19.00452	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.34600	0.40500	17.05202	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.03900	0.03100	20.51282	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.19400	0.24300	25.25773	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.08700	0.06900	20.68966	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05500	0.07300	32.72727	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.29800	0.24900	16.44295	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.22900	0.28100	22.70742	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.07200	0.05700	20.83333	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.65600	0.59300	9.60366	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.57000	0.63400	11.22807	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
13/07/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01100	0.01500	36.36364	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
13/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.70400	0.64100	8.94886	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.52400	0.58700	12.02290	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.26600	0.32100	20.67669	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.05900	0.04700	20.33898	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.84900	0.78500	7.53828	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.09400	0.12200	29.78723	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.18700	0.14800	20.85561	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.75200	0.68800	8.51064	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.32510	7.39180	0.91057	0.00000	0.0000	890
13/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.70500	0.76500	8.51064	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03000	0.02300	23.33333	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.66200	0.72100	8.91239	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.75000	0.81100	8.13333	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15800	0.16600	5.06329	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.33300	0.27400	17.71772	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.22500	0.26200	16.44444	0.00000	0.0000	0
13/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.20000	0.17000	15.00000	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.34820	7.41440	0.90090	0.00000	0.0000	4
13/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.32000	0.36000	12.50000	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.22200	0.19600	11.71171	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.29300	0.33100	12.96928	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.24500	0.21700	11.42857	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.34800	0.39000	12.06897	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.20000	0.17600	12.00000	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.24700	0.27700	12.14575	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.29900	0.26300	12.04013	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.51200	0.56200	9.76563	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.11400	0.09800	14.03509	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.13900	0.15800	13.66906	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.54100	0.49400	8.68762	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22800	0.25600	12.28070	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.33000	0.29200	11.51515	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.47600	0.52500	10.29412	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.12800	0.11100	13.28125	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.16200	1.22700	5.59380	0.00000	0.0000	0
13/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
13/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.32530	8.39840	0.87805	0.00000	0.0000	0
13/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.43800	1.49800	4.17246	0.00000	0.0000	0
13/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.41300	0.40000	3.14770	0.00000	0.0000	0
13/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.40800	1.46000	3.69318	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
13/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.43300	0.41200	4.84988	0.00000	0.0000	0
13/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.47600	1.53700	4.13279	0.00000	0.0000	0
13/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40100	0.38900	2.99252	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.16480	7.19670	0.44523	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.10000	0.11300	13.00000	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.18500	0.16600	10.27027	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.08300	0.09600	15.66265	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.21800	0.19900	8.71560	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.11800	0.13400	13.55932	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.15300	0.13700	10.45752	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.64700	0.61800	4.48223	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.60000	0.57100	4.83333	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.69500	0.66500	4.31655	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.03300	0.03900	18.18182	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.41800	0.39200	6.22010	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.57600	0.60600	5.20833	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.31100	0.33800	8.68167	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.79200	0.76100	3.91414	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.24560	7.27760	0.44165	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.22200	0.23900	7.65766	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.22600	0.21100	6.63717	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.20200	0.21800	7.92079	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.25600	0.24000	6.25000	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.24800	0.26600	7.25806	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.20200	0.18800	6.93069	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.10300	0.11200	8.73786	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.50700	0.48400	4.53649	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.51400	0.54000	5.05837	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.06800	0.06200	8.82353	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.11300	0.12300	8.84956	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.46700	0.44500	4.71092	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.47600	0.50100	5.25210	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.08000	0.07300	8.75000	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.16700	0.18000	7.78443	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.32100	0.30200	5.91900	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.43800	0.46200	5.47945	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.09200	0.08400	8.69565	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.15100	0.16400	8.60927	0.00000	0.0000	0
13/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.35500	0.33600	5.35211	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
13/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02610	0.03040	16.47510	0.00000	0.0000	22,388
13/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.08740	0.10710	22.54005	0.00000	0.0000	21,898
13/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.34970	8.39550	0.54852	8.32200	8.3200	910
13/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.72200	0.76800	6.37119	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.67700	0.72300	6.79468	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.76800	0.81400	5.98958	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.18500	0.21900	18.37838	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.23500	0.22400	4.68085	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.04100	0.05400	31.70732	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.74100	0.70900	4.31849	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.04600	0.06000	30.43478	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.69600	0.66500	4.45402	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.58900	0.63500	7.80985	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.05200	0.06700	28.84615	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.65200	0.62200	4.60123	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.07400	0.09400	27.02703	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.52400	0.49900	4.77099	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.06600	0.08400	27.27273	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.56600	0.53900	4.77032	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.03600	0.04800	33.33333	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.78600	0.75300	4.19847	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.92600	0.88900	3.99568	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.54700	0.59300	8.40951	0.00000	0.0000	0
13/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.47100	8.51670	0.53949	8.50700	8.5070	50
13/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.41700	0.45500	9.11271	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.24600	0.23800	3.25203	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.39100	0.42800	9.46292	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.27000	0.26100	3.33333	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.44400	0.48300	8.78378	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.22300	0.21600	3.13901	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.32300	0.35500	9.90712	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.35200	0.33800	3.97727	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.50200	0.54300	8.16733	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.18100	0.17600	2.76243	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.67000	0.71500	6.71642	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.09900	0.09800	1.01010	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.30300	0.33400	10.23102	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.38200	0.36700	3.92670	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.19800	0.22100	11.61616	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
13/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.62700	0.60400	3.66826	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.11000	0.12400	12.72727	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.03900	1.00700	3.07988	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.14700	0.16500	12.24490	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.82600	0.79800	3.38983	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.34300	0.37800	10.20408	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.32200	0.31100	3.41615	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.59900	0.64300	7.34558	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.12800	0.12600	1.56250	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.78500	0.83100	5.85987	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.06400	0.06400	0.00000	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.22300	0.24900	11.65919	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.55200	0.53200	3.62319	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.86800	0.91400	5.29954	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04700	0.04700	0.00000	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.25200	0.28000	11.11111	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.48100	0.46300	3.74220	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.18600	0.20800	11.82796	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.66500	0.64100	3.60902	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.28500	0.31500	10.52632	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.41400	0.39800	3.86473	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.10400	0.11800	13.46154	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.08300	1.05100	2.95476	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.13800	0.15600	13.04348	0.00000	0.0000	0
13/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.86700	0.83900	3.22953	0.00000	0.0000	0
13/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,985.50000	13,989.55000	0.02896	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07430	1.06750	0.63297	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01770	0.01530	13.55932	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04340	0.04780	10.13825	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00780	0.00660	15.38462	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08350	0.08910	6.70659	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03930	0.03490	11.19593	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01500	0.01740	16.00000	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09160	1.08460	0.64126	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03990	0.03700	7.26817	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.04830	0.05240	8.48861	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02480	0.02300	7.25806	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08320	0.08840	6.25000	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06430	0.05990	6.84292	0.00000	0.0000	0
13/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02270	0.02530	11.45374	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
Future Open Interest										571,370
Option Open Interest										208,399
Total										779,769