



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 14/07/2011

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
14/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.90540	6.93270	0.39534	6.94000	6.9019	303,405
14/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.16000	1.13400	2.24138	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.20900	1.18200	2.23325	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	3,000
14/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.11200	1.08500	2.42806	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.91900	0.89300	2.82916	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	15,000
14/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.05500	0.06000	9.09091	0.00000	0.0000	5,000
14/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.55000	0.52700	4.18182	0.00000	0.0000	2,800
14/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.23200	0.25200	8.62069	0.00000	0.0000	980
14/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	10,000
14/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.17700	0.19500	10.16949	0.00000	0.0000	6,000
14/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.17200	0.16200	5.81395	0.00000	0.0000	10,000
14/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.59400	0.57100	3.87205	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.04900	0.05400	10.20408	0.00000	0.0000	10,000
14/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.73100	0.70600	3.41997	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	200
14/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.29600	0.31700	7.09459	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09100	0.08400	7.69231	0.00000	0.0000	5,980
14/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06300	0.05700	9.52381	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.36800	0.39000	5.97826	0.00000	0.0000	6,060
14/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.30500	0.28700	5.90164	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.11000	0.12000	9.09091	0.00000	0.0000	6,060
14/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.89500	2.86800	0.93264	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.46400	0.44200	4.74138	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.06900	0.07500	8.69565	0.00000	0.0000	8,880
14/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.38200	0.36200	5.23560	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.08700	0.09500	9.19540	0.00000	0.0000	6,000
14/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.05200	0.04600	11.53846	0.00000	0.0000	8,880
14/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.40700	0.42900	5.40541	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.26300	0.28300	7.60456	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
14/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.10800	0.10000	7.40741	0.00000	0.0000	1,980
14/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.14900	0.14000	6.04027	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.20400	0.22300	9.31373	0.00000	0.0000	1,980
14/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.63900	0.61500	3.75587	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.15700	0.17000	8.28025	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.20200	0.18700	7.42574	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.77700	0.75200	3.21750	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.09800	0.10700	9.18367	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.34300	0.32400	5.53936	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.14000	0.15200	8.57143	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.23500	0.21900	6.80851	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.53200	0.55600	4.51128	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.87100	0.84600	2.87026	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.15600	1.18300	2.33564	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.07700	0.08500	10.38961	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.42200	0.40200	4.73934	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.68500	0.66000	3.64964	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.10600	1.13300	2.44123	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.25800	1.23100	2.14626	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.05700	1.08400	2.55440	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.82400	0.79900	3.03398	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.62200	0.64700	4.01929	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.20600	1.23300	2.23881	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.12400	0.13500	8.87097	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.26900	0.25200	6.31970	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.33100	0.35300	6.64653	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	200
14/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
14/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.50700	0.48400	4.53649	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.99800	7.02500	0.38582	7.01450	6.9941	46,820
14/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.17300	0.18300	5.78035	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.52500	0.50800	3.23810	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.16200	0.17100	5.55556	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
14/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.56400	0.54600	3.19149	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.18500	0.19500	5.40541	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.48700	0.47000	3.49076	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.16900	0.16000	5.32544	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.41700	0.43500	4.31655	0.00000	0.0000	6,425
14/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.08000	1.05700	2.12963	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.07800	0.08200	5.12821	0.00000	0.0000	2,962
14/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.28300	0.27000	4.59364	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.28100	0.29500	4.98221	0.00000	0.0000	2,962
14/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.45000	0.43400	3.55556	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.19800	0.20900	5.55556	0.00000	0.0000	5,000
14/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.87700	0.90300	2.96465	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	5,000
14/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.64400	0.62500	2.95031	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.14200	0.15000	5.63380	0.00000	0.0000	500
14/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.62600	0.64900	3.67412	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.07800	0.07400	5.12821	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.66600	0.68900	3.45345	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.79000	0.81400	3.03797	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.07300	0.07800	6.84932	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.12500	1.10300	1.95556	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.06200	1.08800	2.44821	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.15100	0.16000	5.96026	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.60300	0.58500	2.98507	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.44900	0.46800	4.23163	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.15100	0.14300	5.29801	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.38700	0.40500	4.65116	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.18900	0.18000	4.76190	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.08700	0.09200	5.74713	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.98900	0.96700	2.22447	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.11000	0.11600	5.45455	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.81200	0.79100	2.58621	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.35800	0.37500	4.74860	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.21000	0.20000	4.76190	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.74700	0.77100	3.21285	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.70600	0.73000	3.39943	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.05800	0.05500	5.17241	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.01400	1.04100	2.66272	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.09800	0.10300	5.10204	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.90000	0.87800	2.44444	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
14/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.12500	0.13200	5.60000	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.72700	0.70700	2.75103	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.51600	0.53600	3.87597	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.11800	0.11100	5.93220	0.00000	0.0000	5,000
14/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.15900	1.18500	2.24331	0.00000	0.0000	0
14/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.09350	7.12000	0.37358	7.11010	7.1100	15,124
14/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.38800	0.40400	4.12371	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.33100	0.32000	3.32326	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.36400	0.38000	4.39560	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.35700	0.34600	3.08123	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.41300	0.42900	3.87409	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.30600	0.29500	3.59477	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.40600	0.42200	3.94089	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.31300	0.30200	3.51438	0.00000	0.0000	1,000
14/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.33900	0.35400	4.42478	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.39600	0.38400	3.03030	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.30500	0.31800	4.26230	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.46200	0.44800	3.03030	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.51500	0.53400	3.68932	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.22200	0.21400	3.60360	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.32100	0.33600	4.67290	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.42800	0.41600	2.80374	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.54500	0.56500	3.66972	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.20200	0.19500	3.46535	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.22300	0.23400	4.93274	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.68000	0.66400	2.35294	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.15200	0.15900	4.60526	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.00900	0.98900	1.98216	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.26000	0.27200	4.61538	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.56700	0.55200	2.64550	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.11300	0.11800	4.42478	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.32000	1.29800	1.66667	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.57700	0.59700	3.46620	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.18400	0.17700	3.80435	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.10800	0.11300	4.62963	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.36500	1.34300	1.61172	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.48600	0.50400	3.70370	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.24300	0.23400	3.70370	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.14500	0.15200	4.82759	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.05200	1.03200	1.90114	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.35800	0.37300	4.18994	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.36500	0.35300	3.28767	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.60900	0.63000	3.44828	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.16600	0.16000	3.61446	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
14/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.24700	0.25900	4.85830	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.60400	0.58900	2.48344	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.12200	0.12800	4.91803	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.22900	1.20800	1.70871	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.16700	0.17500	4.79042	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.92400	0.90500	2.05628	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.38100	0.39700	4.19948	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.33800	0.32700	3.25444	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.64300	0.66400	3.26594	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.15000	0.14400	4.00000	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.17500	0.18300	4.57143	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.88200	0.86300	2.15420	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.13900	0.14600	5.03597	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.09600	1.07600	1.82482	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.15900	0.16700	5.03145	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.96600	0.94700	1.96687	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.12800	0.13400	4.68750	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.18500	1.16400	1.77215	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.27400	0.28700	4.74453	0.00000	0.0000	0
14/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.53100	0.51700	2.63653	0.00000	0.0000	0
14/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.19570	7.22130	0.35577	0.00000	0.0000	2,000
14/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.41700	0.42900	2.87770	0.00000	0.0000	0
14/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.47100	0.45800	2.76008	0.00000	0.0000	0
14/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.39900	0.41100	3.00752	0.00000	0.0000	0
14/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.50300	0.49000	2.58449	0.00000	0.0000	0
14/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.43500	0.44800	2.98851	0.00000	0.0000	0
14/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.43900	0.42700	2.73349	0.00000	0.0000	0
14/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.30170	7.32720	0.34923	0.00000	0.0000	0
14/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.55300	0.56600	2.35081	0.00000	0.0000	0
14/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.45100	0.43900	2.66075	0.00000	0.0000	0
14/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.53000	0.54300	2.45283	0.00000	0.0000	0
14/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.47800	0.46600	2.51046	0.00000	0.0000	0
14/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.57600	0.58900	2.25694	0.00000	0.0000	13,000
14/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.42400	0.41200	2.83019	0.00000	0.0000	0
14/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.50700	0.49400	2.56410	0.00000	0.0000	0
14/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.50900	0.52100	2.35756	0.00000	0.0000	11,000
14/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.40480	7.43050	0.34707	0.00000	0.0000	0
14/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.47100	0.48200	2.33546	0.00000	0.0000	0
14/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.76600	0.75200	1.82768	0.00000	0.0000	0
14/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.45700	0.46700	2.18818	0.00000	0.0000	0
14/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.80200	0.78700	1.87032	0.00000	0.0000	0
14/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.48600	0.49700	2.26337	0.00000	0.0000	0
14/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.73100	0.71700	1.91518	0.00000	0.0000	0
14/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.98700	0.97000	1.72239	0.00000	0.0000	0
14/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.39200	0.40000	2.04082	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
14/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.36780	8.39810	0.36210	0.00000	0.0000	0
14/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.03600	1.05100	1.44788	0.00000	0.0000	0
14/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.16800	1.15300	1.28425	0.00000	0.0000	0
14/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.01900	1.03500	1.57017	0.00000	0.0000	0
14/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.20100	1.18700	1.16570	0.00000	0.0000	0
14/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.05200	1.06800	1.52091	0.00000	0.0000	0
14/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.13400	1.12000	1.23457	0.00000	0.0000	0
14/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.84900	0.83600	1.53121	0.00000	0.0000	0
14/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.21700	1.23400	1.39688	0.00000	0.0000	200
14/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.16510	9.19540	0.33060	0.00000	0.0000	0
14/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.41100	1.43000	1.34656	0.00000	0.0000	0
14/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44600	1.43500	0.76072	0.00000	0.0000	0
14/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.39500	1.41300	1.29032	0.00000	0.0000	0
14/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48000	1.46800	0.81081	0.00000	0.0000	0
14/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.42800	1.44700	1.33053	0.00000	0.0000	0
14/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41300	1.40200	0.77849	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.90540	6.93270	0.39534	0.00000	0.0000	381
14/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.11022	0.11987	8.75522	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.30482	0.28717	5.79030	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.09791	0.10662	8.89592	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.34251	0.32392	5.42758	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.12413	0.13481	8.60388	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.26873	0.25211	6.18465	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.38165	0.36219	5.09891	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.08705	0.09489	9.00632	0.00000	0.0000	50
14/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.99800	7.02500	0.38582	0.00000	0.0000	15
14/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.28101	0.29527	5.07455	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.28301	0.27027	4.50161	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.26190	0.27539	5.15082	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.31390	0.30039	4.30392	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.30535	0.32045	4.94514	0.00000	0.0000	0
14/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.25735	0.24545	4.62405	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.09630	11.16170	0.58939	11.16750	11.1160	34,424
14/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.10500	0.12600	20.00000	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.50900	0.46400	8.84086	0.00000	0.0000	200
14/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.09400	0.11400	21.27660	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.54800	0.50200	8.39416	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.11600	0.13800	18.96552	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.47000	0.42600	9.36170	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.07700	0.09400	22.07792	0.00000	0.0000	8,945
14/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.63100	0.58200	7.76545	0.00000	0.0000	100
14/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.03100	0.03900	25.80645	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.03500	0.97700	5.60386	0.00000	0.0000	200
14/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.18800	0.16700	11.17021	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.28400	0.32900	15.84507	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
14/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.64800	0.70700	9.10494	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	5,490
14/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.31400	0.36100	14.96815	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.16800	0.14900	11.30952	0.00000	0.0000	1,200
14/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.29300	0.26000	11.26280	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.18900	0.22200	17.46032	0.00000	0.0000	1,200
14/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.37900	0.42900	13.19261	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.13300	0.11700	12.03008	0.00000	0.0000	630
14/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.23300	0.20900	10.30043	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.22900	0.27100	18.34061	0.00000	0.0000	630
14/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.20800	0.24400	17.30769	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.26200	0.23200	11.45038	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.04700	0.05700	21.27660	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.85100	0.79500	6.58049	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.06300	0.07700	22.22222	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.71700	0.66500	7.25244	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.05700	0.07000	22.80702	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.76100	0.70800	6.96452	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.17200	0.20300	18.02326	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.32600	0.29100	10.73620	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.44900	0.50300	12.02673	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.10300	0.09100	11.65049	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.07000	0.08500	21.42857	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.67400	0.62300	7.56677	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.05200	0.06300	21.15385	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.80600	0.75100	6.82382	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.52500	0.58100	10.66667	0.00000	0.0000	0
14/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.23410	11.29940	0.58127	11.30000	11.2670	9,418
14/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.25600	0.27300	6.64063	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.67200	0.62400	7.14286	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.24300	0.25900	6.58436	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.70900	0.66000	6.91114	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.27000	0.28800	6.66667	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.63600	0.58900	7.38994	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.14200	0.15100	6.33803	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.10800	1.05200	5.05415	0.00000	0.0000	250
14/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.37300	0.39700	6.43432	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.43900	0.39800	9.33941	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.19600	0.20800	6.12245	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.86200	0.80900	6.14849	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.23000	0.24500	6.52174	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.74600	0.69600	6.70241	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.85400	0.90300	5.73770	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.12000	0.10400	13.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.71000	0.75400	6.19718	0.00000	0.0000	0
14/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.17600	0.15500	11.93182	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.37640	11.44080	0.56608	11.45000	11.4275	2,832
14/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.50700	0.53300	5.12821	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.58100	0.54200	6.71256	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.48800	0.51300	5.12295	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.61200	0.57200	6.53595	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.52700	0.55600	5.50285	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.55100	0.51500	6.53358	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.47000	0.49400	5.10638	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.64400	0.60300	6.36646	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.35900	0.37700	5.01393	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.88300	0.83600	5.32276	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.73000	0.76900	5.34247	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.35400	0.32800	7.34463	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.38700	0.40700	5.16796	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.81100	0.76600	5.54871	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.26500	0.27800	4.90566	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.18900	1.13700	4.37342	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.54800	0.58000	5.83942	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.52200	0.48900	6.32184	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.78900	0.83000	5.19645	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.31300	0.28900	7.66773	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.41800	0.44000	5.26316	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.74200	0.69900	5.79515	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.67400	0.71100	5.48961	0.00000	0.0000	0
14/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.39800	0.37000	7.03518	0.00000	0.0000	0
14/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.52720	11.59060	0.55000	0.00000	0.0000	0
14/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.52400	0.54800	4.58015	0.00000	0.0000	0
14/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.84700	0.80700	4.72255	0.00000	0.0000	0
14/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.50800	0.53100	4.52756	0.00000	0.0000	0
14/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.88100	0.84000	4.65380	0.00000	0.0000	0
14/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.54100	0.56500	4.43623	0.00000	0.0000	0
14/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.81400	0.77400	4.91400	0.00000	0.0000	0
14/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08740	0.08760	0.22883	0.00000	0.0000	12,348
14/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00772	0.00791	2.46114	0.00000	0.0000	0
14/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00032	0.00031	3.12500	0.00000	0.0000	0
14/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00182	0.00193	6.04396	0.00000	0.0000	0
14/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00442	0.00433	2.03620	0.00000	0.0000	0
14/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01742	0.01762	1.14811	0.00000	0.0000	0
14/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
14/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41260	11.41240	0.00175	0.00000	0.0000	0
14/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08860	0.08880	0.22573	0.00000	0.0000	0
14/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00987	0.01001	1.41844	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
14/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00127	0.00121	4.72441	0.00000	0.0000	0
14/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00431	0.00439	1.85615	0.00000	0.0000	0
14/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00571	0.00559	2.10158	0.00000	0.0000	0
14/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01871	0.01890	1.01550	0.00000	0.0000	0
14/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00011	0.00010	9.09091	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.76300	9.79610	0.33904	9.83450	9.7734	58,424
14/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.25800	0.28300	9.68992	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.14500	0.13700	5.51724	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.22800	0.25300	10.96491	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.16500	0.15700	4.84848	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.28900	0.31500	8.99654	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.12600	0.11900	5.55556	0.00000	0.0000	2,065
14/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.21600	0.20200	6.48148	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.17900	0.19800	10.61453	0.00000	0.0000	5,655
14/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.67800	0.65100	3.98230	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.04100	0.04700	14.63415	0.00000	0.0000	3,590
14/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.51200	0.54100	5.66406	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	6,195
14/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.06000	0.06800	13.33333	0.00000	0.0000	6,195
14/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.54700	0.52200	4.57038	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.11200	0.12500	11.60714	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.34900	0.32900	5.73066	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.90900	0.87900	3.30033	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.43100	0.46000	6.72854	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.81500	0.78600	3.55828	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.86200	0.83300	3.36427	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.03200	0.03700	15.62500	0.00000	0.0000	0
14/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.76900	0.74100	3.64109	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.86890	9.90180	0.33337	0.00000	0.0000	4,928
14/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.36500	0.38500	5.47945	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.29600	0.28300	4.39189	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.34000	0.36000	5.88235	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.32100	0.30800	4.04984	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.39100	0.41200	5.37084	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.27200	0.26000	4.41176	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.28300	0.29700	4.94700	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.41400	0.39500	4.58937	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.50700	0.53000	4.53649	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.18800	0.17800	5.31915	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.67800	0.70400	3.83481	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.10900	0.10200	6.42202	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
14/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.60600	0.63100	4.12541	0.00000	0.0000	0
14/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.13700	0.12900	5.83942	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.98010	10.01230	0.32264	0.00000	0.0000	8,503
14/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.38800	0.40400	4.12371	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.50800	0.49200	3.14961	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.37000	0.38600	4.32432	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.54000	0.52400	2.96296	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.40600	0.42300	4.18719	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.47600	0.46100	3.15126	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.02300	1.05100	2.73705	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.09300	0.08900	4.30108	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.33800	0.35200	4.14201	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.60800	0.59000	2.96053	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.52300	0.54300	3.82409	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.34300	0.33100	3.49854	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.06300	1.09200	2.72813	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.08300	0.08000	3.61446	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.47200	0.49100	4.02542	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.39200	0.37900	3.31633	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.24700	0.25700	4.04858	0.00000	0.0000	0
14/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.86700	0.84500	2.53749	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.37430	7.37890	0.06238	7.38770	7.3825	25,754
14/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.73100	0.73500	0.54720	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.68200	0.68700	0.73314	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.77900	0.78400	0.64185	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.08700	0.08700	0.00000	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.21300	0.20800	2.34742	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.10300	0.10300	0.00000	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.17900	0.17400	2.79330	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.40500	0.40800	0.74074	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.24300	0.24500	0.82305	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.06900	0.06600	4.34783	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.07300	0.07300	0.00000	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.24900	0.24400	2.00803	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.28100	0.28300	0.71174	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.59300	0.58800	0.84317	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.63400	0.63900	0.78864	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
14/07/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.64100	0.63500	0.93604	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.58700	0.59100	0.68143	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.32100	0.32300	0.62305	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.78500	0.77900	0.76433	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.12200	0.12300	0.81967	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.14800	0.14400	2.70270	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.68800	0.68300	0.72674	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.39180	7.39730	0.07441	0.00000	0.0000	690
14/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.76500	0.77000	0.65359	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.72100	0.72500	0.55479	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.81100	0.81600	0.61652	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.16600	0.16800	1.20482	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.27400	0.27100	1.09489	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.26200	0.26400	0.76336	0.00000	0.0000	0
14/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.17000	0.16700	1.76471	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.41440	7.41870	0.05800	0.00000	0.0000	4
14/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.36000	0.36200	0.55556	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19600	0.19300	1.53061	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.33100	0.33300	0.60423	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.21700	0.21400	1.38249	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.39000	0.39300	0.76923	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17600	0.17400	1.13636	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27700	0.27900	0.72202	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26300	0.26000	1.14068	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.56200	0.56500	0.53381	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09800	0.09600	2.04082	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15800	0.15900	0.63291	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.49400	0.49000	0.80972	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.25600	0.25800	0.78125	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.29200	0.28900	1.02740	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52500	0.52800	0.57143	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.22700	1.23100	0.32600	0.00000	0.0000	0
14/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
14/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.39840	8.41810	0.23457	0.00000	0.0000	0
14/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.49800	1.51300	1.00134	0.00000	0.0000	0
14/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.40000	0.39500	1.25000	0.00000	0.0000	0
14/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.46000	1.47500	1.02740	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
14/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.41200	0.40700	1.21359	0.00000	0.0000	0
14/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.53700	1.55100	0.91087	0.00000	0.0000	0
14/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38900	0.38300	1.54242	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.19670	7.22380	0.37656	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.11300	0.12200	7.96460	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.16600	0.14800	10.84337	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.09600	0.10300	7.29167	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.19900	0.17900	10.05025	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.13400	0.14400	7.46269	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.13700	0.12000	12.40876	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.61800	0.59100	4.36893	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.57100	0.54500	4.55342	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.66500	0.63900	3.90977	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.39200	0.36700	6.37755	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.60600	0.63100	4.12541	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.33800	0.35800	5.91716	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.76100	0.73500	3.41656	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.27760	7.30490	0.37512	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.23900	0.25400	6.27615	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.21100	0.19900	5.68720	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.21800	0.22800	4.58716	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.24000	0.22300	7.08333	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.26600	0.28200	6.01504	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.18800	0.17700	5.85106	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.11200	0.11800	5.35714	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.48400	0.46300	4.33884	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.54000	0.56200	4.07407	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.06200	0.05700	8.06452	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.12300	0.13000	5.69106	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.44500	0.42500	4.49438	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.50100	0.52200	4.19162	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.07300	0.06700	8.21918	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.18000	0.18900	5.00000	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.30200	0.28400	5.96026	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.46200	0.48300	4.54545	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.08400	0.07800	7.14286	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.16400	0.17200	4.87805	0.00000	0.0000	0
14/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.33600	0.31700	5.65476	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
14/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03040	0.02800	7.89474	0.00000	0.0000	22,388
14/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10710	0.13670	27.63772	0.00000	0.0000	21,898
14/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.39550	8.47120	0.90167	8.52100	8.5200	930
14/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.76800	0.83900	9.24479	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.72300	0.79300	9.68188	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.02800	0.02200	21.42857	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.81400	0.88600	8.84521	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.21900	0.26500	21.00457	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.22400	0.19400	13.39286	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.05400	0.06900	27.77778	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.70900	0.64800	8.60367	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.06000	0.07700	28.33333	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.66500	0.60600	8.87218	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.63500	0.70300	10.70866	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.04000	0.03200	20.00000	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.06700	0.08500	26.86567	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.62200	0.56400	9.32476	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.09400	0.11700	24.46809	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.49900	0.44600	10.62124	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.08400	0.10600	26.19048	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.53900	0.48500	10.01855	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.04800	0.06200	29.16667	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.75300	0.69100	8.23373	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.03400	0.04400	29.41176	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.88900	0.82300	7.42407	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.59300	0.66000	11.29848	0.00000	0.0000	0
14/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.04800	0.03900	18.75000	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.51670	8.59300	0.89589	0.00000	0.0000	50
14/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.45500	0.50700	11.42857	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.23800	0.21400	10.08403	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.42800	0.47900	11.91589	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.26100	0.23600	9.57854	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.48300	0.53700	11.18012	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.21600	0.19400	10.18519	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.35500	0.40000	12.67606	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.33800	0.30700	9.17160	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.54300	0.60000	10.49724	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.17600	0.15700	10.79545	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.71500	0.77900	8.95105	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.09800	0.08600	12.24490	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.33400	0.37700	12.87425	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.36700	0.33400	8.99183	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.22100	0.25000	13.12217	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
14/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.60400	0.55700	7.78146	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.12400	0.14200	14.51613	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.00700	0.94900	5.75968	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.16500	0.18800	13.93939	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.79800	0.74500	6.64160	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.37800	0.42500	12.43386	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.31100	0.28200	9.32476	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.64300	0.70400	9.48678	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.12600	0.11100	11.90476	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.83100	0.89900	8.18291	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.06400	0.05600	12.50000	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.24900	0.28100	12.85141	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.53200	0.48800	8.27068	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.91400	0.98400	7.65864	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04700	0.04100	12.76596	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.28000	0.31500	12.50000	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.46300	0.42200	8.85529	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.20800	0.23600	13.46154	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.64100	0.59300	7.48830	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.31500	0.35400	12.38095	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.39800	0.36100	9.29648	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.11800	0.13400	13.55932	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.05100	0.99100	5.70885	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.15600	0.17700	13.46154	0.00000	0.0000	0
14/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.83900	0.78400	6.55542	0.00000	0.0000	0
14/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,989.55000	14,044.94000	0.39594	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06750	1.07310	0.52459	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01530	0.01710	11.76471	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04780	0.04400	7.94979	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00660	0.00750	13.63636	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08910	0.08440	5.27497	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03490	0.03840	10.02865	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01740	0.01530	12.06897	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.08460	1.09000	0.49788	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03700	0.03940	6.48649	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05240	0.04940	5.72519	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02300	0.02450	6.52174	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08840	0.08450	4.41176	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05990	0.06340	5.84307	0.00000	0.0000	0
14/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02530	0.02340	7.50988	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										570,336
Option Open Interest										208,399
Total										778,735