



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 22/07/2011

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
22/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.86120	6.84260	0.27109	6.85920	6.7990	303,899
22/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.20000	1.21600	1.33333	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.24900	1.26500	1.28102	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	3,000
22/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.15100	1.16700	1.39010	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.95700	0.97200	1.56740	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	15,000
22/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	5,000
22/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.58200	0.59500	2.23368	0.00000	0.0000	2,800
22/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.19900	0.18400	7.53769	0.00000	0.0000	980
22/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.13800	0.14100	2.17391	0.00000	0.0000	10,000
22/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.15200	0.13900	8.55263	0.00000	0.0000	6,000
22/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.19100	0.19600	2.61780	0.00000	0.0000	10,000
22/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.62800	0.64000	1.91083	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	10,000
22/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.76600	0.78000	1.82768	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	200
22/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.26000	0.24400	6.15385	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.09900	0.10100	2.02020	0.00000	0.0000	5,980
22/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.32900	0.31200	5.16717	0.00000	0.0000	6,060
22/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.33100	0.33900	2.41692	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.09200	0.08200	10.86957	0.00000	0.0000	6,060
22/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.93900	2.95700	0.61245	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.49400	0.50600	2.42915	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	8,880
22/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.41000	0.42000	2.43902	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.07100	0.06300	11.26761	0.00000	0.0000	6,000
22/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	8,880
22/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.36700	0.34900	4.90463	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.22800	0.21300	6.57895	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
22/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.11700	0.12000	2.56410	0.00000	0.0000	1,980
22/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.16100	0.16500	2.48447	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.17200	0.15800	8.13953	0.00000	0.0000	1,980
22/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.67300	0.68700	2.08024	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.13400	0.12200	8.95522	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.22300	0.22900	2.69058	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.81300	0.82800	1.84502	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.08100	0.07200	11.11111	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.37000	0.37900	2.43243	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.11800	0.10700	9.32203	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.25700	0.26400	2.72374	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.49000	0.47100	3.87755	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.90900	0.92400	1.65017	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.11200	1.09300	1.70863	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.06300	0.05500	12.69841	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.45200	0.46200	2.21239	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.72000	0.73300	1.80556	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.06200	1.04300	1.78908	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.29800	1.31500	1.30971	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.01200	0.99400	1.77866	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.86100	0.87600	1.74216	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.57900	0.56000	3.28152	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.16200	1.14300	1.63511	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.10400	0.09400	9.61538	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.29300	0.30100	2.73038	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.29300	0.27700	5.46075	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.08200	0.08400	2.43902	0.00000	0.0000	200
22/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.04900	0.04300	12.24490	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.53800	0.55000	2.23048	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
22/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	1.05300	1.06900	1.51947	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.95230	6.93380	0.26610	6.92100	6.8950	46,192
22/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.15700	0.14900	5.09554	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
22/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.55500	0.56500	1.80180	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.14700	0.13900	5.44218	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.59500	0.60500	1.68067	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.16900	0.16000	5.32544	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.51700	0.52600	1.74081	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.18200	0.18700	2.74725	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.38400	0.37100	3.38542	0.00000	0.0000	6,425
22/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.11700	1.13100	1.25336	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.06900	0.06500	5.79710	0.00000	0.0000	2,962
22/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.30600	0.31300	2.28758	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.25800	0.24700	4.26357	0.00000	0.0000	2,962
22/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.47900	0.48800	1.87891	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.18100	0.17200	4.97238	0.00000	0.0000	5,000
22/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.83400	0.81700	2.03837	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	5,000
22/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.67600	0.68700	1.62722	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12800	0.12100	5.46875	0.00000	0.0000	500
22/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.58700	0.57100	2.72572	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.08500	0.08700	2.35294	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.62500	0.60900	2.56000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.74700	0.73100	2.14190	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.16400	1.17700	1.11684	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.01700	0.99900	1.76991	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.13700	0.13000	5.10949	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.63500	0.64600	1.73228	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.41400	0.40000	3.38164	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.16200	0.16600	2.46914	0.00000	0.0000	5,000
22/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.35500	0.34200	3.66197	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.20300	0.20800	2.46305	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.07800	0.07300	6.41026	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.02600	1.03900	1.26706	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.09900	0.09300	6.06061	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.84700	0.85900	1.41677	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.32800	0.31500	3.96341	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.22600	0.23100	2.21239	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.70600	0.68900	2.40793	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.05400	0.05500	1.85185	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.66500	0.64900	2.40602	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.06300	0.06500	3.17460	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.97000	0.95200	1.85567	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
22/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.08800	0.08200	6.81818	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.93600	0.94800	1.28205	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.11300	0.10600	6.19469	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.76100	0.77200	1.44547	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.47900	0.46500	2.92276	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.12700	0.13100	3.14961	0.00000	0.0000	5,000
22/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.11300	1.09500	1.61725	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.98100	0.99300	1.22324	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00000	0.45100	100.00000	0.00000	0.0000	0
22/07/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.00000	0.18500	100.00000	0.00000	0.0000	5,000
22/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.04620	7.02770	0.26255	7.00150	6.9886	16,194
22/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.36200	0.34900	3.59116	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.35200	0.35700	1.42045	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.34100	0.32900	3.51906	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.38100	0.38700	1.57480	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.38500	0.37300	3.11688	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.32500	0.33100	1.84615	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.37900	0.36600	3.43008	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.33300	0.33800	1.50150	0.00000	0.0000	1,000
22/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.31800	0.30700	3.45912	0.00000	0.0000	4,100
22/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.42200	0.42900	1.65877	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.28600	0.27500	3.84615	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.49000	0.49700	1.42857	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.48400	0.47000	2.89256	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.23800	0.24200	1.68067	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.30200	0.29000	3.97351	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.45600	0.46200	1.31579	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.51300	0.49800	2.92398	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.21700	0.22000	1.38249	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.20900	0.20000	4.30622	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.71300	0.72200	1.26227	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.14200	0.13500	4.92958	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.04600	1.05700	1.05163	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.24400	0.23400	4.09836	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.59800	0.60600	1.33779	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.10500	0.09900	5.71429	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.35900	1.37100	0.88300	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.54300	0.52800	2.76243	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.19700	0.20000	1.52284	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.10100	0.09500	5.94059	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.40500	1.41700	0.85409	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.45600	0.44200	3.07018	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.26000	0.26400	1.53846	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
22/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.13600	0.12900	5.14706	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.09000	1.10100	1.00917	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.33600	0.32400	3.57143	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.39000	0.39600	1.53846	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.57500	0.56000	2.60870	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.17900	0.18200	1.67598	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.23100	0.22200	3.89610	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.63500	0.64400	1.41732	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.11400	0.10800	5.26316	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.26800	1.28000	0.94637	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.15600	0.14800	5.12821	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.96000	0.97000	1.04167	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.35500	0.34300	3.38028	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.35900	0.36500	1.67131	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.60700	0.59200	2.47117	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.16100	0.16400	1.86335	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.16300	0.15600	4.29448	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.91700	0.92800	1.19956	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.13000	0.12300	5.38462	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.13400	1.14500	0.97002	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.14800	0.14100	4.72973	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	1.00200	1.01300	1.09780	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.11900	0.11300	5.04202	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.22300	1.23500	0.98119	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.25700	0.24700	3.89105	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.56100	0.56900	1.42602	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.27100	0.26000	4.05904	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.52500	0.53200	1.33333	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.42900	0.41500	3.26340	0.00000	0.0000	0
22/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.28300	0.28700	1.41343	0.00000	0.0000	0
22/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.14550	7.12630	0.26870	0.00000	0.0000	2,000
22/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.39100	0.38000	2.81330	0.00000	0.0000	0
22/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.49600	0.50400	1.61290	0.00000	0.0000	0
22/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.37400	0.36300	2.94118	0.00000	0.0000	0
22/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.52900	0.53700	1.51229	0.00000	0.0000	0
22/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.40900	0.39700	2.93399	0.00000	0.0000	0
22/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.46400	0.47100	1.50862	0.00000	0.0000	0
22/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.25060	7.23100	0.27032	0.00000	0.0000	0
22/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.52200	0.51000	2.29885	0.00000	0.0000	0
22/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47100	0.47900	1.69851	0.00000	0.0000	0
22/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.50000	0.48900	2.20000	0.00000	0.0000	0
22/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.49900	0.50800	1.80361	0.00000	0.0000	0
22/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.54400	0.53300	2.02206	0.00000	0.0000	13,000
22/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.44300	0.45200	2.03160	0.00000	0.0000	0
22/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.53000	0.54000	1.88679	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
22/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.48100	0.47100	2.07900	0.00000	0.0000	11,000
22/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.35420	7.33480	0.26379	0.00000	0.0000	0
22/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.44900	0.44000	2.00445	0.00000	0.0000	0
22/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.79500	0.80500	1.25786	0.00000	0.0000	0
22/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.43500	0.42600	2.06897	0.00000	0.0000	0
22/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.83100	0.84100	1.20337	0.00000	0.0000	0
22/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.46400	0.45400	2.15517	0.00000	0.0000	0
22/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.76000	0.76900	1.18421	0.00000	0.0000	0
22/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.01900	1.03000	1.07949	0.00000	0.0000	0
22/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.37300	0.36500	2.14477	0.00000	0.0000	300
22/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.33320	8.31590	0.20760	0.00000	0.0000	0
22/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.02300	1.01400	0.87977	0.00000	0.0000	0
22/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.19000	1.19800	0.67227	0.00000	0.0000	0
22/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.00700	0.99900	0.79444	0.00000	0.0000	0
22/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.22400	1.23300	0.73529	0.00000	0.0000	0
22/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.03900	1.03100	0.76997	0.00000	0.0000	0
22/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.15600	1.16500	0.77855	0.00000	0.0000	0
22/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.86700	0.87500	0.92272	0.00000	0.0000	0
22/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.20000	1.19100	0.75000	0.00000	0.0000	200
22/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.13050	9.11320	0.18947	0.00000	0.0000	0
22/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.40200	1.39300	0.64194	0.00000	0.0000	0
22/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.47200	1.48000	0.54348	0.00000	0.0000	0
22/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.38600	1.37700	0.64935	0.00000	0.0000	0
22/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50600	1.51400	0.53121	0.00000	0.0000	0
22/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.41800	1.40900	0.63470	0.00000	0.0000	0
22/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43800	1.44600	0.55633	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.86120	6.84260	0.27109	0.00000	0.0000	449
22/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.09158	0.08193	10.53724	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.33038	0.33933	2.70900	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.08067	0.07183	10.95822	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.36947	0.37923	2.64162	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.10399	0.09352	10.06828	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.29279	0.30092	2.77673	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.40992	0.42042	2.56148	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.07112	0.06302	11.38920	0.00000	0.0000	50
22/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.95230	6.93380	0.26610	0.00000	0.0000	10
22/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.25827	0.24706	4.34042	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.30597	0.31326	2.38259	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.24031	0.22956	4.47339	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.33801	0.34576	2.29283	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.27761	0.26594	4.20374	0.00000	0.0000	0
22/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.27531	0.28214	2.48084	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.17140	11.14480	0.23811	11.12950	11.0705	31,512
22/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.12300	0.11400	7.31707	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.45200	0.46900	3.76106	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
22/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.11100	0.10300	7.20721	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.49000	0.50800	3.67347	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.13500	0.12600	6.66667	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.41400	0.43100	4.10628	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.09000	0.08400	6.66667	0.00000	0.0000	8,945
22/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.56900	0.58900	3.51494	0.00000	0.0000	100
22/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.96500	0.98800	2.38342	0.00000	0.0000	200
22/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.15900	0.16600	4.40252	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.33000	0.31100	5.75758	0.00000	0.0000	3,455
22/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.71300	0.68700	3.64656	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	5,490
22/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.36200	0.34200	5.52486	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.14100	0.14700	4.25532	0.00000	0.0000	1,200
22/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.25000	0.26100	4.40000	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.22100	0.20600	6.78733	0.00000	0.0000	1,200
22/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.43100	0.40900	5.10441	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.11000	0.11400	3.63636	0.00000	0.0000	630
22/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.19900	0.20800	4.52261	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.27000	0.25300	6.29630	0.00000	0.0000	630
22/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.24200	0.22700	6.19835	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.22100	0.23200	4.97738	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.78300	0.80500	2.80971	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.65300	0.67300	3.06279	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.69600	0.71600	2.87356	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.20100	0.18700	6.96517	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.28000	0.29200	4.28571	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.50600	0.48300	4.54545	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.08500	0.08800	3.52941	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.61100	0.63000	3.10966	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.73900	0.76000	2.84168	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.58600	0.56100	4.26621	0.00000	0.0000	0
22/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.06500	0.06600	1.53846	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.30730	11.28040	0.23790	0.00000	0.0000	9,409
22/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.27600	0.26800	2.89855	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.61900	0.63800	3.06947	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.26200	0.25400	3.05344	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.65500	0.67400	2.90076	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.29200	0.28300	3.08219	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.58500	0.60300	3.07692	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
22/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.15200	0.14900	1.97368	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.04500	1.06900	2.29665	0.00000	0.0000	250
22/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.40300	0.38900	3.47395	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.39600	0.40900	3.28283	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.21000	0.20500	2.38095	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.80300	0.82500	2.73973	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.24800	0.24100	2.82258	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.69100	0.71100	2.89436	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.91100	0.88400	2.96378	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.10400	0.10400	0.00000	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.76100	0.73700	3.15375	0.00000	0.0000	0
22/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.15400	0.15700	1.94805	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.44740	11.42090	0.23149	11.35000	11.3500	2,832
22/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.53000	0.51700	2.45283	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.53300	0.54600	2.43902	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.51000	0.49800	2.35294	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.56300	0.57700	2.48668	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.55300	0.53800	2.71248	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.50600	0.51700	2.17391	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.49100	0.47900	2.44399	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.59400	0.60800	2.35690	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.37300	0.36500	2.14477	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.82600	0.84400	2.17918	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.76800	0.74800	2.60417	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.32100	0.32700	1.86916	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.40400	0.39400	2.47525	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.75700	0.77300	2.11361	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.27400	0.26900	1.82482	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.12700	1.14800	1.86335	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.57700	0.56100	2.77296	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.48000	0.49000	2.08333	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.82900	0.80900	2.41255	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.28200	0.28800	2.12766	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.43600	0.42600	2.29358	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.68900	0.70500	2.32221	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.70900	0.69100	2.53879	0.00000	0.0000	0
22/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.36200	0.37000	2.20994	0.00000	0.0000	0
22/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.59430	11.56800	0.22684	0.00000	0.0000	0
22/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.54800	0.53800	1.82482	0.00000	0.0000	0
22/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.80400	0.82000	1.99005	0.00000	0.0000	0
22/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.53100	0.52100	1.88324	0.00000	0.0000	0
22/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.83700	0.85300	1.91159	0.00000	0.0000	0
22/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.56600	0.55500	1.94346	0.00000	0.0000	0
22/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.77200	0.78700	1.94301	0.00000	0.0000	0
22/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08740	0.08730	0.11442	0.00000	0.0000	12,434



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
22/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00766	0.00754	1.56658	0.00000	0.0000	0
22/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00026	0.00024	7.69231	0.00000	0.0000	0
22/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00170	0.00160	5.88235	0.00000	0.0000	0
22/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00430	0.00430	0.00000	0.00000	0.0000	0
22/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01741	0.01731	0.57438	0.00000	0.0000	0
22/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
22/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41260	11.41270	0.00088	0.00000	0.0000	0
22/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08860	0.08860	0.00000	0.00000	0.0000	0
22/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00977	0.00974	0.30706	0.00000	0.0000	0
22/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00117	0.00114	2.56410	0.00000	0.0000	0
22/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00419	0.00413	1.43198	0.00000	0.0000	0
22/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00559	0.00553	1.07335	0.00000	0.0000	0
22/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01868	0.01868	0.00000	0.00000	0.0000	0
22/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.84740	9.80970	0.38284	9.81250	9.7850	63,820
22/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.30900	0.28000	9.38511	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.11200	0.12000	7.14286	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.27600	0.24800	10.14493	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.12900	0.13800	6.97674	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.34300	0.31300	8.74636	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.09600	0.10300	7.29167	0.00000	0.0000	2,065
22/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.17000	0.18100	6.47059	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.21700	0.19100	11.98157	0.00000	0.0000	5,655
22/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.60100	0.63100	4.99168	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	3,590
22/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.58100	0.54700	5.85198	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	6,195
22/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	6,195
22/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.47400	0.50200	5.90717	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.13400	0.11700	12.68657	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.28700	0.30700	6.96864	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.82800	0.86100	3.98551	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.49600	0.46400	6.45161	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.04900	0.05400	10.20408	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.73500	0.76800	4.48980	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.78100	0.81400	4.22535	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
22/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.69000	0.72200	4.63768	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.95130	9.91360	0.37884	0.00000	0.0000	4,928
22/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.41000	0.38500	6.09756	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.25900	0.27100	4.63320	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
22/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.38300	0.35900	6.26632	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.28200	0.29500	4.60993	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.43800	0.41200	5.93607	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.23700	0.24800	4.64135	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.31300	0.29400	6.07029	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.36200	0.38000	4.97238	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.56200	0.53300	5.16014	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.16100	0.16900	4.96894	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.74200	0.71000	4.31267	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.09100	0.09600	5.49451	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.66700	0.63600	4.64768	0.00000	0.0000	0
22/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.11600	0.12200	5.17241	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.05980	10.02160	0.37973	0.00000	0.0000	8,503
22/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.42000	0.40300	4.04762	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.46000	0.48100	4.56522	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.40100	0.38400	4.23940	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.49100	0.51200	4.27699	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.44000	0.42200	4.09091	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.43000	0.45000	4.65116	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.09000	1.05700	3.02752	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08000	0.08500	6.25000	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.36600	0.35000	4.37158	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.55600	0.57800	3.95683	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.56800	0.54300	4.40141	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.30800	0.32100	4.22078	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.13400	1.09800	3.17460	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.51400	0.49100	4.47471	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.35400	0.36900	4.23729	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.26500	0.25300	4.52830	0.00000	0.0000	0
22/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.80500	0.83100	3.22981	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.38240	7.37340	0.12191	0.00000	0.0000	25,154
22/07/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.73800	0.72900	1.21951	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.69000	0.68100	1.30435	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.78700	0.77800	1.14358	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.08600	0.08200	4.65116	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.20400	0.20900	2.45098	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.10300	0.09800	4.85437	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.17100	0.17500	2.33918	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.41100	0.40300	1.94647	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.24900	0.24200	2.81124	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
22/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.06700	0.06900	2.98507	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.24000	0.24600	2.50000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.28700	0.28000	2.43902	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.05500	0.05700	3.63636	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.58400	0.59300	1.54110	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.64200	0.63300	1.40187	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.63200	0.64000	1.26582	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.59400	0.58500	1.51515	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.32700	0.31900	2.44648	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.77600	0.78500	1.15979	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.12200	0.11700	4.09836	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.14000	0.14400	2.85714	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.67900	0.68800	1.32548	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.39780	7.38870	0.12301	7.35860	7.3586	690
22/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.76800	0.76000	1.04167	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.72300	0.71500	1.10650	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.81400	0.80600	0.98280	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.16300	0.15800	3.06748	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.26500	0.26900	1.50943	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.26000	0.25400	2.30769	0.00000	0.0000	0
22/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.16200	0.16500	1.85185	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.42030	7.40990	0.14016	0.00000	0.0000	4
22/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.36500	0.35700	2.19178	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19500	0.19700	1.02564	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.33700	0.32900	2.37389	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.21700	0.21900	0.92166	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.39500	0.38800	1.77215	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17500	0.17800	1.71429	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.28400	0.27600	2.81690	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26400	0.26600	0.75758	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.56600	0.55800	1.41343	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09600	0.09800	2.08333	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15900	0.15600	1.88679	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.48900	0.49600	1.43149	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
22/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.26000	0.25500	1.92308	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.29000	0.29500	1.72414	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52900	0.52200	1.32325	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.10900	0.11200	2.75229	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.23300	1.22200	0.89213	0.00000	0.0000	0
22/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
22/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.47320	8.44970	0.27735	0.00000	0.0000	0
22/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.55600	1.53500	1.34961	0.00000	0.0000	0
22/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38300	0.38500	0.52219	0.00000	0.0000	0
22/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.51800	1.49700	1.38340	0.00000	0.0000	0
22/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39500	0.39700	0.50633	0.00000	0.0000	0
22/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.59500	1.57300	1.37931	0.00000	0.0000	0
22/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37200	0.37300	0.26882	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.25510	7.19050	0.89041	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.13500	0.10200	24.44444	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.13000	0.16200	24.61538	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.11400	0.08500	25.43860	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.15900	0.19500	22.64151	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.16300	0.12300	24.53988	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.10800	0.13300	23.14815	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.56200	0.62100	10.49822	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.51600	0.57400	11.24031	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.60900	0.66900	9.85222	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.04500	0.03200	28.88889	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.34000	0.39200	15.29412	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.66100	0.59800	9.53101	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.38500	0.32800	14.80519	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.03000	0.03800	26.66667	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.70400	0.76600	8.80682	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.33580	7.26980	0.89970	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.27200	0.22900	15.80882	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.18600	0.20900	12.36559	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.24500	0.20800	15.10204	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.20900	0.23800	13.87560	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.30000	0.25600	14.66667	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.16400	0.18600	13.41463	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.12400	0.10500	15.32258	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.43800	0.48500	10.73059	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.58700	0.53000	9.71039	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.05100	0.06000	17.64706	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
22/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.13600	0.11500	15.44118	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.40000	0.44500	11.25000	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.54600	0.49100	10.07326	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.06000	0.07100	18.33333	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.20000	0.17100	14.50000	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.26400	0.30100	14.01515	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.50700	0.45200	10.84813	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.07100	0.08200	15.49296	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.18200	0.15500	14.83516	0.00000	0.0000	0
22/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.29600	0.33500	13.17568	0.00000	0.0000	0
22/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03550	0.03730	5.07042	0.00000	0.0000	22,388
22/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.11150	0.10560	5.29148	0.00000	0.0000	21,898
22/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.38680	8.38330	0.04173	8.30000	8.3000	932
22/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.75400	0.75100	0.39788	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.70800	0.70500	0.42373	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.80000	0.79700	0.37500	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.19500	0.19800	1.53846	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.20800	0.21500	3.36538	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.70400	0.71000	0.85227	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.66000	0.66600	0.90909	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.61800	0.61600	0.32362	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.61600	0.62200	0.97403	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.07700	0.07900	2.59740	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.49000	0.49600	1.22449	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.06800	0.07000	2.94118	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.53100	0.53700	1.12994	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.75000	0.75500	0.66667	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.88800	0.89400	0.67568	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.57500	0.57300	0.34783	0.00000	0.0000	0
22/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.50570	8.50140	0.05055	0.00000	0.0000	50
22/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.43800	0.43600	0.45662	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.23200	0.23500	1.29310	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.41100	0.41000	0.24331	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.25500	0.25900	1.56863	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.46600	0.46400	0.42918	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
22/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.21000	0.21300	1.42857	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.33900	0.33800	0.29499	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.33300	0.33700	1.20120	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.52600	0.52300	0.57034	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.17000	0.17200	1.17647	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.69700	0.69400	0.43042	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.09100	0.09300	2.19780	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.31900	0.31800	0.31348	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.36300	0.36700	1.10193	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.20700	0.20700	0.00000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.60100	0.60600	0.83195	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.11400	0.11400	0.00000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.00800	1.01300	0.49603	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.15300	0.15300	0.00000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.79700	0.80200	0.62735	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.36200	0.36100	0.27624	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.30600	0.31000	1.30719	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.62500	0.62200	0.48000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.11900	0.12100	1.68067	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.81500	0.81100	0.49080	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.05900	0.06000	1.69492	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.23400	0.23400	0.00000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.52800	0.53300	0.94697	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.89800	0.89400	0.44543	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.26500	0.26500	0.00000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.45900	0.46400	1.08932	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.19500	0.19500	0.00000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.63900	0.64400	0.78247	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.30000	0.29900	0.33333	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.39400	0.39800	1.01523	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.10700	0.10800	0.93458	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.05100	1.05700	0.57088	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.14400	0.14400	0.00000	0.00000	0.0000	0
22/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.83800	0.84300	0.59666	0.00000	0.0000	0
22/07/2011	RAIN 2011/09/19			Foreign Exchange Future	14,019.44000	13,981.78000	0.26863	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06250	1.06090	0.15059	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01280	0.01180	7.81250	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05030	0.05090	1.19284	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00510	0.00450	11.76471	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09260	0.09360	1.07991	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03100	0.02950	4.83871	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01850	0.01860	0.54054	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07820	1.07690	0.12057	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03370	0.03260	3.26409	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
22/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05550	0.05570	0.36036	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02060	0.01970	4.36893	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09240	0.09280	0.43290	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05540	0.05420	2.16606	0.00000	0.0000	0
22/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02720	0.02730	0.36765	0.00000	0.0000	0

**Future Open Interest** **573,298**  
**Option Open Interest** **222,499**  
**Total** **795,797**