



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 25/07/2011

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
25/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.84260	6.83300	0.14030	6.90210	6.8278	304,842
25/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.21600	1.22500	0.74013	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.26500	1.27400	0.71146	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	3,000
25/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16700	1.17600	0.77121	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.97200	0.98100	0.92593	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	15,000
25/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	5,000
25/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.59500	0.60300	1.34454	0.00000	0.0000	2,800
25/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.18400	0.17800	3.26087	0.00000	0.0000	980
25/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.14100	0.14500	2.83688	0.00000	0.0000	10,000
25/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.13900	0.13400	3.59712	0.00000	0.0000	6,000
25/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.19600	0.20100	2.55102	0.00000	0.0000	10,000
25/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.64000	0.64800	1.25000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	10,000
25/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.78000	0.78900	1.15385	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	200
25/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.24400	0.23700	2.86885	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.10100	0.10400	2.97030	0.00000	0.0000	5,980
25/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.06900	0.07100	2.89855	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.31200	0.30400	2.56410	0.00000	0.0000	6,060
25/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.33900	0.34500	1.76991	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	6,060
25/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.95700	2.96700	0.33818	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.50600	0.51300	1.38340	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	8,880
25/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.42000	0.42700	1.66667	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	6,000
25/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	8,880
25/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.34900	0.34100	2.29226	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.21300	0.20600	3.28638	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
25/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.12000	0.12300	2.50000	0.00000	0.0000	1,980
25/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.16500	0.17000	3.03030	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.15800	0.15300	3.16456	0.00000	0.0000	1,980
25/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.68700	0.69500	1.16448	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.12200	0.11700	4.09836	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.22900	0.23400	2.18341	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.82800	0.83600	0.96618	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.07200	0.06800	5.55556	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.37900	0.38500	1.58311	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.10700	0.10200	4.67290	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.26400	0.26900	1.89394	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.47100	0.46300	1.69851	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.92400	0.93200	0.86580	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.09300	1.08400	0.82342	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.46200	0.46900	1.51515	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.73300	0.74100	1.09141	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.04300	1.03400	0.86290	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.31500	1.32400	0.68441	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.99400	0.98400	1.00604	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.87600	0.88400	0.91324	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.56000	0.55100	1.60714	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.14300	1.13300	0.87489	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.09400	0.08900	5.31915	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.30100	0.30600	1.66113	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.27700	0.26900	2.88809	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.08400	0.08600	2.38095	0.00000	0.0000	200
25/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.55000	0.55700	1.27273	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
25/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	1.06900	1.07800	0.84191	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.93380	6.92440	0.13557	6.99970	6.9300	50,292
25/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.14900	0.14700	1.34228	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
25/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.56500	0.57300	1.41593	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.13900	0.13700	1.43885	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.60500	0.61300	1.32231	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.16000	0.15800	1.25000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.52600	0.53400	1.52091	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.18700	0.19000	1.60428	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.37100	0.36400	1.88679	0.00000	0.0000	6,425
25/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.13100	1.14000	0.79576	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.06500	0.06400	1.53846	0.00000	0.0000	2,962
25/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.31300	0.32000	2.23642	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.24700	0.24400	1.21457	0.00000	0.0000	2,962
25/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.48800	0.49600	1.63934	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.17200	0.17000	1.16279	0.00000	0.0000	5,000
25/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.81700	0.80900	0.97919	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	5,000
25/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.68700	0.69600	1.31004	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12100	0.12000	0.82645	0.00000	0.0000	500
25/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.57100	0.56400	1.22592	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.08700	0.09000	3.44828	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.60900	0.60200	1.14943	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.07500	0.07800	4.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.73100	0.72300	1.09439	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.17700	1.18600	0.76466	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.99900	0.99100	0.80080	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.13000	0.12800	1.53846	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.64600	0.65400	1.23839	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.40000	0.39400	1.50000	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.16600	0.17000	2.40964	0.00000	0.0000	5,000
25/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.34200	0.33500	2.04678	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.20800	0.21100	1.44231	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.03900	1.04800	0.86622	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.09300	0.09200	1.07527	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.85900	0.86800	1.04773	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.31500	0.30800	2.22222	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.23100	0.23400	1.29870	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.68900	0.68200	1.01597	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.64900	0.64200	1.07858	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.06500	0.06800	4.61538	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.95200	0.94400	0.84034	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01800	0.02000	11.11111	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
25/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.94800	0.95700	0.94937	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.10600	0.10500	0.94340	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.77200	0.78100	1.16580	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.46500	0.45800	1.50538	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.13100	0.13400	2.29008	0.00000	0.0000	5,000
25/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.09500	1.08600	0.82192	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.07700	0.07600	1.29870	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.99300	1.00200	0.90634	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.45100	0.45800	1.55211	0.00000	0.0000	0
25/07/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.18500	0.18200	1.62162	0.00000	0.0000	5,000
25/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.02770	7.01810	0.13660	7.05250	7.0250	16,294
25/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.34900	0.34500	1.14613	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.35700	0.36300	1.68067	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.32900	0.32700	0.60790	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.38700	0.39500	2.06718	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.37300	0.36600	1.87668	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.33100	0.33400	0.90634	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.36600	0.35900	1.91257	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.33800	0.34100	0.88757	0.00000	0.0000	1,000
25/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.30700	0.30400	0.97720	0.00000	0.0000	4,100
25/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.42900	0.43600	1.63170	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.27500	0.27300	0.72727	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.49700	0.50500	1.60966	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.47000	0.46300	1.48936	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.24200	0.24500	1.23967	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.29000	0.28800	0.68966	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.46200	0.47000	1.73160	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.49800	0.49200	1.20482	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.22000	0.22400	1.81818	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.20000	0.19800	1.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.72200	0.73000	1.10803	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.13500	0.13400	0.74074	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.05700	1.06600	0.85147	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.23400	0.23200	0.85470	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.60600	0.61400	1.32013	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.09900	0.09800	1.01010	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.37100	1.38000	0.65646	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.52800	0.52200	1.13636	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.20000	0.20400	2.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.09500	0.09500	0.00000	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.41700	1.42700	0.70572	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.44200	0.43500	1.58371	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.26400	0.26700	1.13636	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
25/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.12900	0.12800	0.77519	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.10100	1.11000	0.81744	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.32400	0.32200	0.61728	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.39600	0.40400	2.02020	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.56000	0.55300	1.25000	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.18200	0.18500	1.64835	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22200	0.22000	0.90090	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.64400	0.65200	1.24224	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.10800	0.10700	0.92593	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.28000	1.28900	0.70313	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.14800	0.14700	0.67568	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.97000	0.97900	0.92784	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.34300	0.34000	0.87464	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.36500	0.37200	1.91781	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.59200	0.58600	1.01351	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.16400	0.16800	2.43902	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.15600	0.15400	1.28205	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.92800	0.93600	0.86207	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.12300	0.12200	0.81301	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.14500	1.15400	0.78603	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.14100	0.14000	0.70922	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	1.01300	1.02200	0.88845	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.11300	0.11200	0.88496	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.23500	1.24400	0.72874	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.24700	0.24500	0.80972	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.56900	0.57700	1.40598	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.26000	0.25800	0.76923	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.53200	0.54000	1.50376	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.41500	0.40900	1.44578	0.00000	0.0000	0
25/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.28700	0.29100	1.39373	0.00000	0.0000	0
25/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.12630	7.11690	0.13191	0.00000	0.0000	2,000
25/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.38000	0.37700	0.78947	0.00000	0.0000	0
25/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.50400	0.51000	1.19048	0.00000	0.0000	0
25/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.36300	0.36100	0.55096	0.00000	0.0000	0
25/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.53700	0.54400	1.30354	0.00000	0.0000	0
25/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.39700	0.39500	0.50378	0.00000	0.0000	0
25/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.47100	0.47800	1.48620	0.00000	0.0000	0
25/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.23100	7.22170	0.12861	0.00000	0.0000	0
25/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.51000	0.50600	0.78431	0.00000	0.0000	0
25/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47900	0.48400	1.04384	0.00000	0.0000	0
25/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.48900	0.48600	0.61350	0.00000	0.0000	0
25/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50800	0.51400	1.18110	0.00000	0.0000	0
25/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.53300	0.52800	0.93809	0.00000	0.0000	13,000
25/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.45200	0.45600	0.88496	0.00000	0.0000	0
25/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.54000	0.54600	1.11111	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
25/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.47100	0.46800	0.63694	0.00000	0.0000	11,000
25/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.33480	7.32540	0.12816	0.00000	0.0000	0
25/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.44000	0.43800	0.45455	0.00000	0.0000	0
25/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.80500	0.81300	0.99379	0.00000	0.0000	0
25/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.42600	0.42400	0.46948	0.00000	0.0000	0
25/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.84100	0.84900	0.95125	0.00000	0.0000	0
25/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.45400	0.45200	0.44053	0.00000	0.0000	0
25/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.76900	0.77700	1.04031	0.00000	0.0000	0
25/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.03000	1.03800	0.77670	0.00000	0.0000	0
25/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.36500	0.36300	0.54795	0.00000	0.0000	300
25/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.31590	8.30690	0.10823	0.00000	0.0000	0
25/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.01400	1.00900	0.49310	0.00000	0.0000	0
25/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.19800	1.20200	0.33389	0.00000	0.0000	0
25/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.99900	0.99300	0.60060	0.00000	0.0000	0
25/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.23300	1.23600	0.24331	0.00000	0.0000	0
25/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.03100	1.02500	0.58196	0.00000	0.0000	0
25/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16500	1.16800	0.25751	0.00000	0.0000	0
25/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87500	0.87800	0.34286	0.00000	0.0000	0
25/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.19100	1.18500	0.50378	0.00000	0.0000	200
25/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.11320	9.10420	0.09876	0.00000	0.0000	0
25/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.39300	1.38700	0.43073	0.00000	0.0000	0
25/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.48000	1.48300	0.20270	0.00000	0.0000	0
25/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.37700	1.37100	0.43573	0.00000	0.0000	0
25/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.51400	1.51700	0.19815	0.00000	0.0000	0
25/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.40900	1.40300	0.42583	0.00000	0.0000	0
25/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.44600	1.44900	0.20747	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.84260	6.83300	0.14030	0.00000	0.0000	449
25/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.08193	0.07811	4.66252	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.33933	0.34511	1.70336	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.07183	0.06831	4.90046	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.37923	0.38531	1.60325	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.09352	0.08937	4.43755	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.30092	0.30637	1.81111	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.42042	0.42678	1.51277	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.06302	0.05978	5.14123	0.00000	0.0000	50
25/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.93380	6.92440	0.13557	0.00000	0.0000	10
25/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.24706	0.24414	1.18190	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.31326	0.31974	2.06857	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.22956	0.22686	1.17616	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.34576	0.35246	1.93776	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.26594	0.26280	1.18072	0.00000	0.0000	0
25/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.28214	0.28840	2.21876	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.14480	11.11850	0.23598	11.22480	11.1270	31,103
25/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.11400	0.10000	12.28070	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.46900	0.48200	2.77186	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
25/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.10300	0.09000	12.62136	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.50800	0.52200	2.75591	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.12600	0.11100	11.90476	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.43100	0.44300	2.78422	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.08400	0.07200	14.28571	0.00000	0.0000	8,945
25/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.58900	0.60400	2.54669	0.00000	0.0000	100
25/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.98800	1.01000	2.22672	0.00000	0.0000	200
25/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.16600	0.16700	0.60241	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.31100	0.28500	8.36013	0.00000	0.0000	3,455
25/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.68700	0.66000	3.93013	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	5,490
25/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.34200	0.31600	7.60234	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.14700	0.14800	0.68027	0.00000	0.0000	1,200
25/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.26100	0.26900	3.06513	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.20600	0.18700	9.22330	0.00000	0.0000	1,200
25/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.40900	0.38300	6.35697	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.11400	0.11500	0.87719	0.00000	0.0000	630
25/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.20800	0.21000	0.96154	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.25300	0.22800	9.88142	0.00000	0.0000	630
25/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.22700	0.20600	9.25110	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.23200	0.23800	2.58621	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.80500	0.82400	2.36025	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.06800	0.05800	14.70588	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.67300	0.69000	2.52600	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.06100	0.05200	14.75410	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.71600	0.73400	2.51397	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.18700	0.16900	9.62567	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.29200	0.30100	3.08219	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.48300	0.45600	5.59006	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.08800	0.08800	0.00000	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.07500	0.06500	13.33333	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.63000	0.64700	2.69841	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.76000	0.77900	2.50000	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.56100	0.53400	4.81283	0.00000	0.0000	0
25/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.06600	0.06600	0.00000	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.28040	11.25460	0.22872	11.32550	11.2600	9,340
25/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.26800	0.25200	5.97015	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.63800	0.64700	1.41066	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.25400	0.23900	5.90551	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.67400	0.68400	1.48368	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.28300	0.26700	5.65371	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.60300	0.61200	1.49254	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
25/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.14900	0.13700	8.05369	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.06900	1.08200	1.21609	0.00000	0.0000	250
25/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.38900	0.37100	4.62725	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.40900	0.41600	1.71149	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.20500	0.19100	6.82927	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.82500	0.83600	1.33333	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.24100	0.22600	6.22407	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.71100	0.72100	1.40647	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.88400	0.86300	2.37557	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.10400	0.10800	3.84615	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.73700	0.71500	2.98507	0.00000	0.0000	0
25/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.15700	0.16000	1.91083	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.42090	11.39520	0.22503	0.00000	0.0000	2,832
25/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.51700	0.50200	2.90135	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.54600	0.55700	2.01465	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.49800	0.48200	3.21285	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.57700	0.58700	1.73310	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.53800	0.52200	2.97398	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.51700	0.52700	1.93424	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.47900	0.46400	3.13152	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.60800	0.61900	1.80921	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.36500	0.35100	3.83562	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.84400	0.85600	1.42180	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.74800	0.73000	2.40642	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.32700	0.33500	2.44648	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.39400	0.38000	3.55330	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.77300	0.78500	1.55239	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.26900	0.25700	4.46097	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.14800	1.16200	1.21951	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.56100	0.54500	2.85205	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.49000	0.50000	2.04082	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.80900	0.79000	2.34858	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.28800	0.29500	2.43056	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.42600	0.41200	3.28638	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.70500	0.71700	1.70213	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.69100	0.67300	2.60492	0.00000	0.0000	0
25/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.37000	0.37800	2.16216	0.00000	0.0000	0
25/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.56800	11.54310	0.21525	0.00000	0.0000	0
25/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.53800	0.52400	2.60223	0.00000	0.0000	0
25/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.82000	0.83100	1.34146	0.00000	0.0000	0
25/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.52100	0.50700	2.68714	0.00000	0.0000	0
25/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.85300	0.86400	1.28957	0.00000	0.0000	0
25/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.55500	0.54100	2.52252	0.00000	0.0000	0
25/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.78700	0.79800	1.39771	0.00000	0.0000	0
25/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08730	0.08730	0.00000	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
25/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00754	0.00755	0.13263	0.00000	0.0000	0
25/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00024	0.00025	4.16667	0.00000	0.0000	0
25/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00160	0.00162	1.25000	0.00000	0.0000	0
25/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00430	0.00432	0.46512	0.00000	0.0000	0
25/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01731	0.01731	0.00000	0.00000	0.0000	0
25/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
25/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41270	11.41270	0.00000	0.00000	0.0000	0
25/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08860	0.08860	0.00000	0.00000	0.0000	0
25/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00974	0.00976	0.20534	0.00000	0.0000	0
25/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00114	0.00116	1.75439	0.00000	0.0000	0
25/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00413	0.00416	0.72639	0.00000	0.0000	0
25/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00553	0.00556	0.54250	0.00000	0.0000	0
25/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01868	0.01868	0.00000	0.00000	0.0000	0
25/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.80970	9.77850	0.31805	9.87650	9.8430	63,820
25/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.28000	0.25700	8.21429	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.12000	0.12900	7.50000	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.24800	0.22600	8.87097	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.13800	0.14800	7.24638	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.31300	0.29000	7.34824	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.10300	0.11200	8.73786	0.00000	0.0000	2,065
25/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.18100	0.19800	9.39227	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.19100	0.17600	7.85340	0.00000	0.0000	5,655
25/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.63100	0.65900	4.43740	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	3,590
25/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.54700	0.52000	4.93601	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.03700	0.04200	13.51351	0.00000	0.0000	6,195
25/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	6,195
25/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.50200	0.52700	4.98008	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.11700	0.10600	9.40171	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.30700	0.32800	6.84039	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.86100	0.89100	3.48432	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.46400	0.43800	5.60345	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.05400	0.06000	11.11111	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.76800	0.79600	3.64583	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.81400	0.84300	3.56265	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
25/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.72200	0.75000	3.87812	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.91360	9.88310	0.30766	0.00000	0.0000	4,928
25/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.38500	0.36400	5.45455	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.27100	0.28100	3.69004	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
25/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.35900	0.33900	5.57103	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.29500	0.30600	3.72881	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.41200	0.39100	5.09709	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.24800	0.25800	4.03226	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.29400	0.27700	5.78231	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.38000	0.39400	3.68421	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.53300	0.50900	4.50281	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.16900	0.17600	4.14201	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.71000	0.68400	3.66197	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.09600	0.10100	5.20833	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.63600	0.61000	4.08805	0.00000	0.0000	0
25/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.12200	0.12700	4.09836	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.02160	9.99350	0.28039	0.00000	0.0000	8,503
25/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.40300	0.38600	4.21836	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.48100	0.49300	2.49480	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.38400	0.36800	4.16667	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.51200	0.52500	2.53906	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.42200	0.40500	4.02844	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.45000	0.46200	2.66667	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.05700	1.03100	2.45979	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08500	0.08800	3.52941	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.35000	0.33500	4.28571	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.57800	0.59200	2.42215	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.54300	0.52400	3.49908	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.32100	0.33100	3.11526	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.09800	1.07200	2.36794	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.07600	0.07900	3.94737	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.49100	0.47200	3.86965	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.36900	0.37900	2.71003	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.25300	0.24100	4.74308	0.00000	0.0000	0
25/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.83100	0.84800	2.04573	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.37340	7.35930	0.19123	0.00000	0.0000	25,154
25/07/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.72900	0.71500	1.92044	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.68100	0.66600	2.20264	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.77800	0.76400	1.79949	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.20900	0.21700	3.82775	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09800	0.09100	7.14286	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.17500	0.18200	4.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.40300	0.38800	3.72208	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.24200	0.22700	6.19835	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
25/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.24600	0.25400	3.25203	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.28000	0.26400	5.71429	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.59300	0.60500	2.02361	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.63300	0.61800	2.36967	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.64000	0.65200	1.87500	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.58500	0.57100	2.39316	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.31900	0.30400	4.70219	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.78500	0.79800	1.65605	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.11700	0.10900	6.83761	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.14400	0.15000	4.16667	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.68800	0.70000	1.74419	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.38870	7.37560	0.17730	0.00000	0.0000	690
25/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.76000	0.74700	1.71053	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.71500	0.70200	1.81818	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.80600	0.79300	1.61290	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15800	0.15100	4.43038	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.26900	0.27500	2.23048	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.25400	0.24400	3.93701	0.00000	0.0000	0
25/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.16500	0.16800	1.81818	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.40990	7.39670	0.17814	0.00000	0.0000	4
25/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.35700	0.34800	2.52101	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19700	0.20100	2.03046	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.32900	0.32000	2.73556	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.21900	0.22300	1.82648	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.38800	0.37800	2.57732	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17800	0.18100	1.68539	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27600	0.26800	2.89855	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26600	0.27100	1.87970	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.55800	0.54700	1.97133	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09800	0.10000	2.04082	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15600	0.15000	3.84615	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.49600	0.50300	1.41129	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
25/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.25500	0.24800	2.74510	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.29500	0.30100	2.03390	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52200	0.51000	2.29885	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.11200	0.11300	0.89286	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.22200	1.20900	1.06383	0.00000	0.0000	0
25/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.44970	8.44910	0.00710	0.00000	0.0000	0
25/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.53500	1.53500	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38500	0.38600	0.25974	0.00000	0.0000	0
25/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.49700	1.49700	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39700	0.39800	0.25189	0.00000	0.0000	0
25/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.57300	1.57300	0.00000	0.00000	0.0000	0
25/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37300	0.37400	0.26810	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.19050	7.21540	0.34629	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.10200	0.11000	7.84314	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.16200	0.14500	10.49383	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.08500	0.09100	7.05882	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.19500	0.17600	9.74359	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.12300	0.13100	6.50407	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.13300	0.11600	12.78195	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.62100	0.59700	3.86473	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.57400	0.54900	4.35540	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.66900	0.64500	3.58744	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.39200	0.36800	6.12245	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.59800	0.62100	3.84615	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.32800	0.34600	5.48780	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.76600	0.74100	3.26371	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.26980	7.29520	0.34939	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.22900	0.24200	5.67686	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.20900	0.19700	5.74163	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.20800	0.21600	3.84615	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.23800	0.22100	7.14286	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.25600	0.27000	5.46875	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.18600	0.17500	5.91398	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.10500	0.10800	2.85714	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.48500	0.46300	4.53608	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.53000	0.55000	3.77358	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.06000	0.05500	8.33333	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
25/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.11500	0.11900	3.47826	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.44500	0.42400	4.71910	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.49100	0.51000	3.86965	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.07100	0.06500	8.45070	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.17100	0.17800	4.09357	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.30100	0.28300	5.98007	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.45200	0.47100	4.20354	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.15500	0.16100	3.87097	0.00000	0.0000	0
25/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.33500	0.31600	5.67164	0.00000	0.0000	0
25/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03730	0.03860	3.48525	0.00000	0.0000	22,388
25/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10560	0.10250	2.93561	0.00000	0.0000	21,898
25/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.38330	8.47870	1.13798	8.50000	8.4950	900
25/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.75100	0.84100	11.98402	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.70500	0.79400	12.62411	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.79700	0.88900	11.54329	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.19800	0.24700	24.74747	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.21500	0.16800	21.86047	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.04300	0.05500	27.90698	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.71000	0.62600	11.83099	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.04900	0.06200	26.53061	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.66600	0.58300	12.46246	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.61600	0.70200	13.96104	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.03300	0.02300	30.30303	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.05500	0.07000	27.27273	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.62200	0.54100	13.02251	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.07900	0.10000	26.58228	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.49600	0.42100	15.12097	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.07000	0.08900	27.14286	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.53700	0.46000	14.33892	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.03800	0.04900	28.94737	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.75500	0.67000	11.25828	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.02700	0.03400	25.92593	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.89400	0.80500	9.95526	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.57300	0.65700	14.65969	0.00000	0.0000	0
25/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.04000	0.02800	30.00000	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.50140	8.59950	1.15393	0.00000	0.0000	50
25/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.43600	0.49400	13.30275	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.23500	0.19500	17.02128	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.41000	0.46500	13.41463	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.25900	0.21600	16.60232	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.46400	0.52400	12.93103	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
25/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.21300	0.17500	17.84038	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.33800	0.38600	14.20118	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.33700	0.28700	14.83680	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.52300	0.58800	12.42830	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.17200	0.13900	19.18605	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.69400	0.77000	10.95101	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.09300	0.07100	23.65591	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.31800	0.36300	14.15094	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.36700	0.31400	14.44142	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.20700	0.23600	14.00966	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.60600	0.53700	11.38614	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.11400	0.13100	14.91228	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.01300	0.93200	7.99605	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.15300	0.17500	14.37908	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.80200	0.72600	9.47631	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.36100	0.41100	13.85042	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.31000	0.26200	15.48387	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.62200	0.69300	11.41479	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.12100	0.09400	22.31405	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.81100	0.89200	9.98767	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.06000	0.04300	28.33333	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.23400	0.26700	14.10256	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.53300	0.46800	12.19512	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.89400	0.97900	9.50783	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04300	0.03000	30.23256	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.26500	0.30100	13.58491	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.46400	0.40200	13.36207	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.19500	0.22300	14.35897	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.64400	0.57400	10.86957	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.29900	0.34000	13.71237	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.39800	0.34100	14.32161	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.10800	0.12400	14.81481	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.05700	0.97500	7.75781	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.14400	0.16500	14.58333	0.00000	0.0000	0
25/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.84300	0.76600	9.13405	0.00000	0.0000	0
25/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,981.78000	13,953.05000	0.20548	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06090	1.05940	0.14139	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01180	0.01100	6.77966	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05090	0.05160	1.37525	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00450	0.00410	8.88889	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09360	0.09470	1.17521	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02950	0.02830	4.06780	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01860	0.01890	1.61290	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07690	1.07500	0.17643	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03260	0.03170	2.76074	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
25/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05570	0.05670	1.79533	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01970	0.01910	3.04569	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09280	0.09410	1.40086	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05420	0.05300	2.21402	0.00000	0.0000	0
25/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02730	0.02800	2.56410	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>577,931</b>
<b>Option Open Interest</b>	<b>222,499</b>
<b>Total</b>	<b>800,430</b>