



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/07/2011

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
28/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.72810	6.75040	0.33145	6.76300	6.6800	348,787
28/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.32800	1.30600	1.65663	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.37800	1.35500	1.66909	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	3,000
28/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.27900	1.25600	1.79828	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.08200	1.06000	2.03327	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	15,000
28/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	5,000
28/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.69700	0.67500	3.15638	0.00000	0.0000	2,800
28/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.12600	0.13200	4.76190	0.00000	0.0000	1,230
28/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.19800	0.18200	8.08081	0.00000	0.0000	10,000
28/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.09600	0.10000	4.16667	0.00000	0.0000	6,000
28/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.26800	0.25000	6.71642	0.00000	0.0000	10,000
28/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.74400	0.72200	2.95699	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	10,000
28/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.88800	0.86500	2.59009	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	200
28/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.16600	0.17900	7.83133	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13800	0.12900	6.52174	0.00000	0.0000	5,980
28/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09700	0.09000	7.21649	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.22500	0.24000	6.66667	0.00000	0.0000	6,060
28/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.42700	0.40700	4.68384	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.05500	0.05700	3.63636	0.00000	0.0000	6,060
28/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.07200	3.05000	0.71615	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.60400	0.58300	3.47682	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	8,880
28/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.51400	0.49300	4.08560	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	6,250
28/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.08000	0.07400	7.50000	0.00000	0.0000	8,880
28/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.25800	0.27400	6.20155	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.14500	0.15200	4.82759	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
28/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.16700	0.15200	8.98204	0.00000	0.0000	1,980
28/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.23200	0.21500	7.32759	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.11000	0.11500	4.54545	0.00000	0.0000	2,480
28/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.79200	0.76900	2.90404	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.08300	0.08700	4.81928	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.30500	0.28700	5.90164	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.93600	0.91300	2.45726	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.47000	0.44900	4.46809	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.07200	0.07500	4.16667	0.00000	0.0000	2,000
28/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.34400	0.32500	5.52326	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.37000	0.38900	5.13514	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	1.03300	1.01100	2.12972	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	0.97900	1.00100	2.24719	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	500
28/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.55900	0.53700	3.93560	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.84000	0.81700	2.73810	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.92900	0.95100	2.36814	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.42700	1.40500	1.54170	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.88000	0.90200	2.50000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.98500	0.96200	2.33503	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.45400	0.47400	4.40529	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.02900	1.05100	2.13800	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.06300	0.06500	3.17460	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.38500	0.36500	5.19481	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.19400	0.20800	7.21649	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.11600	0.10800	6.89655	0.00000	0.0000	400
28/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.65100	0.62800	3.53303	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	1.18000	1.15800	1.86441	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.81780	6.84070	0.33589	6.85270	6.7750	50,992
28/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.12000	0.12400	3.33333	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
28/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.65200	0.63300	2.91411	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.11100	0.11500	3.60360	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.69300	0.67400	2.74170	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.12800	0.13300	3.90625	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.61000	0.59200	2.95082	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.22900	0.21900	4.36681	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.29700	0.31000	4.37710	0.00000	0.0000	6,425
28/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.23400	1.21300	1.70178	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.05200	0.05400	3.84615	0.00000	0.0000	2,962
28/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.38200	0.36600	4.18848	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.20000	0.20700	3.50000	0.00000	0.0000	2,962
28/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.57000	0.55200	3.15789	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.13800	0.14300	3.62319	0.00000	0.0000	5,000
28/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.71300	0.73400	2.94530	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04500	0.04300	4.44444	0.00000	0.0000	5,000
28/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.77900	0.75900	2.56739	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.09700	0.10000	3.09278	0.00000	0.0000	500
28/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.48000	0.49800	3.75000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.11200	0.10700	4.46429	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.51600	0.53400	3.48837	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.09800	0.09300	5.10204	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.63000	0.65100	3.33333	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.06200	0.06000	3.22581	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.04900	0.05100	4.08163	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.28100	1.26000	1.63934	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.88900	0.91200	2.58718	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.10400	0.10700	2.88462	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.73600	0.71600	2.71739	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.32400	0.33800	4.32099	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.20600	0.19700	4.36893	0.00000	0.0000	5,000
28/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.27200	0.28400	4.41176	0.00000	0.0000	200
28/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.25400	0.24300	4.33071	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.14000	1.11900	1.84211	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.07400	0.07700	4.05405	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.95600	0.93600	2.09205	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.25200	0.26000	3.17460	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.28400	0.26900	5.28169	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.59100	0.61100	3.38409	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.07300	0.07000	4.10959	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.55300	0.57200	3.43580	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.08500	0.08100	4.70588	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.84400	0.86600	2.60664	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0

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28/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.06500	0.06800	4.61538	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	1.04700	1.02700	1.91022	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.08500	0.08800	3.52941	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.86700	0.84700	2.30681	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.38200	0.39800	4.18848	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.16400	0.15700	4.26829	0.00000	0.0000	5,000
28/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	0.98200	1.00500	2.34216	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.06200	0.06400	3.22581	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	1.09400	1.07300	1.91956	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.53100	0.51300	3.38983	0.00000	0.0000	0
28/07/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.14900	0.15400	3.35570	0.00000	0.0000	5,000
28/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.90940	6.93260	0.33577	6.89350	6.8703	16,831
28/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.29800	0.30500	2.34899	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.42500	0.40800	4.00000	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.28200	0.28800	2.12766	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.45900	0.44100	3.92157	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.31600	0.32300	2.21519	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.39300	0.37600	4.32570	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.31100	0.31700	1.92926	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.40200	0.38400	4.47761	0.00000	0.0000	1,000
28/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.26200	0.26800	2.29008	0.00000	0.0000	4,100
28/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.50300	0.48500	3.57853	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.23500	0.24000	2.12766	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.57600	0.55700	3.29861	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.39700	0.41000	3.27456	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.28800	0.27700	3.81944	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.24800	0.25300	2.01613	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.53900	0.52000	3.52505	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.42400	0.43700	3.06604	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.26500	0.25400	4.15094	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.17000	0.17400	2.35294	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.81100	0.79100	2.46609	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.11500	0.11700	1.73913	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.15600	1.13400	1.90311	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.19900	0.20300	2.01005	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.69000	0.67000	2.89855	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.08500	0.08600	1.17647	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.47600	1.45300	1.55827	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.45100	0.46500	3.10421	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.24200	0.23200	4.13223	0.00000	0.0000	10,000
28/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.08100	0.08300	2.46914	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.52200	1.50000	1.44547	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.37200	0.38400	3.22581	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.31300	0.30100	3.83387	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
28/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.11000	0.11200	1.81818	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.20100	1.17900	1.83181	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.27700	0.28300	2.16606	0.00000	0.0000	10,000
28/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.46800	0.45000	3.84615	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.48000	0.49400	2.91667	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.22100	0.21100	4.52489	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.18900	0.19300	2.11640	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.73000	0.71000	2.73973	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.09200	0.09400	2.17391	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.38300	1.36100	1.59074	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.12600	0.12900	2.38095	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	1.06700	1.04600	1.96813	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.29400	0.30000	2.04082	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.43500	0.41700	4.13793	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.51000	0.52400	2.74510	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.20100	0.19100	4.97512	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.13300	0.13500	1.50376	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	1.02400	1.00200	2.14844	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.10500	0.10700	1.90476	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.24600	1.22400	1.76565	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.12100	0.12300	1.65289	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	1.11200	1.09000	1.97842	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.09600	0.09800	2.08333	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.33700	1.31500	1.64547	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.21000	0.21500	2.38095	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.65100	0.63200	2.91859	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.22200	0.22700	2.25225	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.61300	0.59400	3.09951	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.34800	0.35900	3.16092	0.00000	0.0000	0
28/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.33900	0.32600	3.83481	0.00000	0.0000	0
28/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.00580	7.02920	0.33401	0.00000	0.0000	2,000
28/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.33200	0.33900	2.10843	0.00000	0.0000	0
28/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.57600	0.56000	2.77778	0.00000	0.0000	0
28/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.31700	0.32400	2.20820	0.00000	0.0000	0
28/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.61100	0.59500	2.61866	0.00000	0.0000	0
28/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.34700	0.35400	2.01729	0.00000	0.0000	0
28/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.54100	0.52500	2.95749	0.00000	0.0000	0
28/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.10950	7.13300	0.33054	0.00000	0.0000	0
28/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.45200	0.46100	1.99115	0.00000	0.0000	0
28/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.54300	0.52800	2.76243	0.00000	0.0000	0
28/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.43500	0.44300	1.83908	0.00000	0.0000	0
28/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.57600	0.56000	2.77778	0.00000	0.0000	0
28/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.47000	0.47900	1.91489	0.00000	0.0000	13,000
28/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.51100	0.49600	2.93542	0.00000	0.0000	0
28/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.60900	0.59400	2.46305	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
28/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.41800	0.42700	2.15311	0.00000	0.0000	11,000
28/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.21370	7.23730	0.32716	0.00000	0.0000	0
28/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.39600	0.40300	1.76768	0.00000	0.0000	0
28/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.88200	0.86600	1.81406	0.00000	0.0000	0
28/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.38300	0.39000	1.82768	0.00000	0.0000	0
28/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.91900	0.90300	1.74102	0.00000	0.0000	0
28/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.40900	0.41600	1.71149	0.00000	0.0000	0
28/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.84500	0.82900	1.89349	0.00000	0.0000	0
28/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.11400	1.09700	1.52603	0.00000	0.0000	0
28/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.32800	0.33400	1.82927	0.00000	0.0000	300
28/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.20520	8.23010	0.30347	0.00000	0.0000	0
28/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.96200	0.97200	1.03950	0.00000	0.0000	0
28/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.25700	1.24200	1.19332	0.00000	0.0000	0
28/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.94700	0.95600	0.95037	0.00000	0.0000	0
28/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.29200	1.27600	1.23839	0.00000	0.0000	0
28/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.97800	0.98800	1.02249	0.00000	0.0000	0
28/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.22300	1.20800	1.22649	0.00000	0.0000	0
28/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.92800	0.91300	1.61638	0.00000	0.0000	0
28/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.13300	1.14300	0.88261	0.00000	0.0000	200
28/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.00250	9.02740	0.27659	0.00000	0.0000	0
28/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.33700	1.34600	0.67315	0.00000	0.0000	0
28/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.53500	1.51900	1.04235	0.00000	0.0000	0
28/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.32100	1.33000	0.68130	0.00000	0.0000	0
28/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.56900	1.55300	1.01976	0.00000	0.0000	0
28/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.35200	1.36200	0.73964	0.00000	0.0000	0
28/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.50000	1.48500	1.00000	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.72810	6.75040	0.33145	6.76250	6.7279	449
28/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.05502	0.05655	2.78081	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.42692	0.40615	4.86508	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.04807	0.04915	2.24672	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.46997	0.44875	4.51518	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.06307	0.06513	3.26621	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.38497	0.36473	5.25755	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.51397	0.49238	4.20063	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.04207	0.04278	1.68766	0.00000	0.0000	50
28/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.81780	6.84070	0.33589	6.85220	6.8297	31
28/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.20035	0.20686	3.24931	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.38255	0.36616	4.28441	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.18578	0.19184	3.26192	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.41798	0.40114	4.02890	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.21615	0.22313	3.22924	0.00000	0.0000	0
28/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.34835	0.33243	4.57012	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.99050	11.01580	0.23020	11.01400	10.9350	32,791
28/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.06800	0.06900	1.47059	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.57800	0.55300	4.32526	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
28/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.62100	0.59500	4.18680	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.07600	0.07700	1.31579	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.53600	0.51100	4.66418	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	8,945
28/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.70800	0.68200	3.67232	0.00000	0.0000	100
28/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.12800	1.10100	2.39362	0.00000	0.0000	200
28/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.21500	0.19600	8.83721	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.20500	0.21200	3.41463	0.00000	0.0000	3,455
28/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.54800	0.56700	3.46715	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.05800	0.05100	12.06897	0.00000	0.0000	5,490
28/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.23200	0.24000	3.44828	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.19200	0.17400	9.37500	0.00000	0.0000	1,200
28/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.34300	0.32100	6.41399	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.13300	0.13700	3.00752	0.00000	0.0000	1,200
28/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.29100	0.30200	3.78007	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.15100	0.13600	9.93377	0.00000	0.0000	630
28/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.27600	0.25500	7.60870	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.16600	0.17100	3.01205	0.00000	0.0000	630
28/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.14900	0.15300	2.68456	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.30900	0.28700	7.11974	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.93800	0.91100	2.87846	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.79900	0.77200	3.37922	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.84400	0.81800	3.08057	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.11900	0.12200	2.52101	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.37900	0.35600	6.06860	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.35700	0.37100	3.92157	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.75300	0.72700	3.45286	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.89100	0.86400	3.03030	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.42900	0.44500	3.72960	0.00000	0.0000	0
28/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.08900	0.07900	11.23596	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.12540	11.15150	0.23460	11.10000	11.0470	9,333
28/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.20900	0.21100	0.95694	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.73400	0.71000	3.26975	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.19700	0.19900	1.01523	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.77200	0.74800	3.10881	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.22100	0.22400	1.35747	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.69600	0.67300	3.30460	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
28/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.11100	0.11100	0.00000	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.18600	1.16000	2.19224	0.00000	0.0000	250
28/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.31200	0.31700	1.60256	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.48700	0.46600	4.31211	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.15600	0.15700	0.64103	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.93100	0.90600	2.68528	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.18600	0.18700	0.53763	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.81100	0.78600	3.08261	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.76000	0.77700	2.23684	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.13500	0.12600	6.66667	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.62100	0.63500	2.25443	0.00000	0.0000	0
28/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.19600	0.18400	6.12245	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.26360	11.29050	0.23882	0.00000	0.0000	2,832
28/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.44300	0.44900	1.35440	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.62900	0.60900	3.17965	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.42600	0.43100	1.17371	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.66200	0.64100	3.17221	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.46100	0.46800	1.51844	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.59700	0.57800	3.18258	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.40900	0.41400	1.22249	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.69500	0.67400	3.02158	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.30800	0.31200	1.29870	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.94400	0.92200	2.33051	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.64700	0.66000	2.00927	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.38300	0.37000	3.39426	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.33400	0.33800	1.19760	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.87000	0.84800	2.52874	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.22400	0.22600	0.89286	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.26000	1.23600	1.90476	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.48000	0.48700	1.45833	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.56600	0.54700	3.35689	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.70400	0.71700	1.84659	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.34000	0.32700	3.82353	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.36200	0.36700	1.38122	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.79800	0.77700	2.63158	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.59400	0.60600	2.02020	0.00000	0.0000	0
28/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.43000	0.41600	3.25581	0.00000	0.0000	0
28/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.41020	11.43700	0.23488	0.00000	0.0000	0
28/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.47100	0.47500	0.84926	0.00000	0.0000	0
28/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.91100	0.88800	2.52470	0.00000	0.0000	0
28/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.45600	0.46000	0.87719	0.00000	0.0000	0
28/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.94600	0.92300	2.43129	0.00000	0.0000	0
28/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.48700	0.49100	0.82136	0.00000	0.0000	0
28/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.87700	0.85400	2.62258	0.00000	0.0000	0
28/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08640	0.08670	0.34722	0.00000	0.0000	12,358

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
28/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00671	0.00696	3.72578	0.00000	0.0000	0
28/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00031	0.00026	16.12903	0.00000	0.0000	0
28/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00132	0.00133	0.75758	0.00000	0.0000	0
28/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00492	0.00463	5.89431	0.00000	0.0000	0
28/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01641	0.01671	1.82815	0.00000	0.0000	0
28/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
28/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41360	11.41330	0.00263	0.00000	0.0000	0
28/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08760	0.08800	0.45662	0.00000	0.0000	0
28/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00894	0.00924	3.35570	0.00000	0.0000	0
28/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00134	0.00124	7.46269	0.00000	0.0000	0
28/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00374	0.00385	2.94118	0.00000	0.0000	0
28/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00614	0.00585	4.72313	0.00000	0.0000	0
28/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01770	0.01809	2.20339	0.00000	0.0000	0
28/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00010	0.00009	10.00000	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.66630	9.64180	0.25346	9.63200	9.6025	65,141
28/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.18300	0.16700	8.74317	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.16700	0.17500	4.79042	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.16100	0.14600	9.31677	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.19500	0.20400	4.61538	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.21100	0.19400	8.05687	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.14500	0.15200	4.82759	0.00000	0.0000	2,065
28/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.25800	0.27000	4.65116	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.12400	0.11200	9.67742	0.00000	0.0000	5,655
28/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.75700	0.77800	2.77411	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	3,590
28/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.42200	0.40000	5.21327	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	6,195
28/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	6,195
28/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.62000	0.63900	3.06452	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.07200	0.06400	11.11111	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.40600	0.42200	3.94089	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.99600	1.01800	2.20884	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.34500	0.32400	6.08696	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.07900	0.08200	3.79747	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.89900	0.92100	2.44716	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.94700	0.96900	2.32313	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
28/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.85200	0.87300	2.46479	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.77070	9.74710	0.24154	9.73650	9.7365	4,928
28/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.30500	0.29100	4.59016	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.33400	0.34400	2.99401	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
28/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.28600	0.27300	4.54545	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.36500	0.37600	3.01370	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.32600	0.31100	4.60123	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.30500	0.31400	2.95082	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.23500	0.22300	5.10638	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.46400	0.47600	2.58621	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.43400	0.41600	4.14747	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.21300	0.21900	2.81690	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.59800	0.57600	3.67893	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.12700	0.12900	1.57480	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.52900	0.50800	3.96975	0.00000	0.0000	0
28/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.15800	0.16100	1.89873	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.87970	9.85550	0.24495	0.00000	0.0000	8,503
28/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.34100	0.33000	3.22581	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.56100	0.57500	2.49554	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.32500	0.31400	3.38462	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.59500	0.60900	2.35294	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.35800	0.34600	3.35196	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.52800	0.54100	2.46212	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.93900	0.91600	2.44941	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.10900	0.11100	1.83486	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.29600	0.28500	3.71622	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.66600	0.68000	2.10210	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.45900	0.44400	3.26797	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.37900	0.38900	2.63852	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.97800	0.95500	2.35174	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.09800	0.10000	2.04082	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.41400	0.40000	3.38164	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.43400	0.44500	2.53456	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.21300	0.20500	3.75587	0.00000	0.0000	0
28/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.93300	0.95000	1.82208	0.00000	0.0000	0
28/07/2011	ANY DAY EXPIRY CAAF \$ 20			Can-Do Future	6.70000	6.70430	0.06418	0.00000	0.0000	0
28/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.70	C	Can-Do Future	0.00000	0.05200	100.00000	0.00000	0.0000	11,000
28/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.70	P	Can-Do Future	0.00000	0.04800	100.00000	0.00000	0.0000	0
28/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.75	C	Can-Do Future	0.00000	0.03300	100.00000	0.00000	0.0000	0
28/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.75	P	Can-Do Future	0.00000	0.07900	100.00000	0.00000	0.0000	0
28/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.65	C	Can-Do Future	0.00000	0.08200	100.00000	0.00000	0.0000	0
28/07/2011	ANY DAY EXPIRY CAAF \$ 20	6.65	P	Can-Do Future	0.00000	0.02800	100.00000	0.00000	0.0000	0
28/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.37260	7.38670	0.19125	0.00000	0.0000	25,354
28/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.72700	0.74100	1.92572	0.00000	0.0000	0
28/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
28/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.67900	0.69200	1.91458	0.00000	0.0000	0
28/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
28/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.77600	0.79000	1.80412	0.00000	0.0000	0
28/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00300	0.00300	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
28/07/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.07800	0.07900	1.28205	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.20500	0.19200	6.34146	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.09400	0.09600	2.12766	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.17100	0.15900	7.01754	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.39800	0.41100	3.26633	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.23500	0.24500	4.25532	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.06500	0.06500	0.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.24200	0.22800	5.78512	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.27300	0.28400	4.02930	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.59100	0.57600	2.53807	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.63100	0.64400	2.06022	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.63900	0.62400	2.34742	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.58300	0.59600	2.22985	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.31300	0.32500	3.83387	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.78400	0.76900	1.91327	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.11300	0.11500	1.76991	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.14000	0.12800	8.57143	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.68700	0.67200	2.18341	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.38620	7.40040	0.19225	0.00000	0.0000	690
28/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.75600	0.76900	1.71958	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.71100	0.72400	1.82841	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.80200	0.82100	2.36908	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15400	0.15900	3.24675	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.26800	0.25900	3.35821	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.24900	0.25700	3.21285	0.00000	0.0000	0
28/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.16300	0.15700	3.68098	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.40390	7.41700	0.17693	0.00000	0.0000	4
28/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.35100	0.36000	2.56410	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19700	0.19300	2.03046	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.32300	0.33100	2.47678	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.21900	0.21400	2.28311	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.38100	0.39000	2.36220	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
28/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17700	0.17300	2.25989	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27000	0.27700	2.59259	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26600	0.26000	2.25564	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.55200	0.56300	1.99275	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09800	0.09600	2.04082	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15100	0.15600	3.31126	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.49700	0.48900	1.60966	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.24900	0.25500	2.40964	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.29500	0.28800	2.37288	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.51500	0.52600	2.13592	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.21600	1.22900	1.06908	0.00000	0.0000	0
28/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.45930	8.46010	0.00946	0.00000	0.0000	0
28/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.54100	1.54200	0.06489	0.00000	0.0000	0
28/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38200	0.38200	0.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.50300	1.50400	0.06653	0.00000	0.0000	0
28/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39400	0.39400	0.00000	0.00000	0.0000	0
28/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.57900	1.58000	0.06333	0.00000	0.0000	0
28/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37000	0.37000	0.00000	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.08960	7.10670	0.24120	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.06300	0.07000	11.11111	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.22300	0.21300	4.48430	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.05100	0.05700	11.76471	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.26100	0.25000	4.21456	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.07700	0.08500	10.38961	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.18700	0.17800	4.81283	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.71600	0.70000	2.23464	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.66700	0.65100	2.39880	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.76500	0.74800	2.22222	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.47700	0.46300	2.93501	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.50100	0.51700	3.19361	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.24300	0.25700	5.76132	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.86300	0.84700	1.85400	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.16790	7.18620	0.25530	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.17900	0.18500	3.35196	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.26100	0.24900	4.59770	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.16100	0.16700	3.72671	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
28/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.29300	0.28100	4.09556	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.19800	0.20500	3.53535	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.23000	0.21900	4.78261	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.07900	0.08200	3.79747	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.56100	0.54600	2.67380	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.44400	0.46000	3.60360	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.08700	0.09100	4.59770	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.51900	0.50500	2.69750	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.40600	0.42200	3.94089	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.08800	0.08600	2.27273	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.13100	0.13600	3.81679	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.36300	0.35000	3.58127	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.37100	0.38600	4.04313	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.10300	0.10000	2.91262	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.11900	0.12300	3.36134	0.00000	0.0000	0
28/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.40100	0.38700	3.49127	0.00000	0.0000	0
28/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.04880	0.04150	14.95902	0.00000	0.0000	22,388
28/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.07250	0.07970	9.93103	0.00000	0.0000	21,898
28/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.40380	8.40920	0.06426	0.00000	0.0000	970
28/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.77000	0.77500	0.64935	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.72400	0.72900	0.69061	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.81700	0.82200	0.61200	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.20300	0.20300	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.19900	0.19400	2.51256	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.68900	0.68300	0.87083	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.64400	0.63900	0.77640	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.63400	0.63800	0.63091	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.60100	0.59500	0.99834	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.07900	0.07900	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.47500	0.47000	1.05263	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.07000	0.07000	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.51600	0.51100	0.96899	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.73400	0.72800	0.81744	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.87200	0.86600	0.68807	0.00000	0.0000	0
28/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.59000	0.59500	0.84746	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
28/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.52330	8.53010	0.07978	0.00000	0.0000	50
28/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.44800	0.44700	0.22321	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.22500	0.21700	3.55556	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.42000	0.41900	0.23810	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.24700	0.23900	3.23887	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.47700	0.47600	0.20964	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.20400	0.19600	3.92157	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.34500	0.34300	0.57971	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.32200	0.31300	2.79503	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.53800	0.53800	0.00000	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.16500	0.15800	4.24242	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.71400	0.71500	0.14006	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.32400	0.32000	1.23457	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.35100	0.34000	3.13390	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.20800	0.20300	2.40385	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.58500	0.57300	2.05128	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.11100	0.10700	3.60360	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.98800	0.97700	1.11336	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.15200	0.14700	3.28947	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.77900	0.76700	1.54044	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.36900	0.36700	0.54201	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.29600	0.28700	3.04054	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.64000	0.64100	0.15625	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.11700	0.11100	5.12821	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.83200	0.83500	0.36058	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.23600	0.23200	1.69492	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.51300	0.50200	2.14425	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.91700	0.92000	0.32715	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.26800	0.26400	1.49254	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.44500	0.43400	2.47191	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.19500	0.19000	2.56410	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.62200	0.61000	1.92926	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.30400	0.30000	1.31579	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.38100	0.37000	2.88714	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.10500	0.10000	4.76190	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.03200	1.02000	1.16279	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.14200	0.13800	2.81690	0.00000	0.0000	0
28/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.81900	0.80800	1.34310	0.00000	0.0000	0
28/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,775.76000	13,786.48000	0.07782	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04350	1.04690	0.32583	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.00720	0.00770	6.94444	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
28/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06370	0.06080	4.55259	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00250	0.00260	4.00000	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10900	0.10570	3.02752	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.01980	0.02120	7.07071	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02630	0.02430	7.60456	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.05870	1.06210	0.32115	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.02550	0.02650	3.92157	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06680	0.06440	3.59281	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01510	0.01580	4.63576	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.10640	0.10370	2.53759	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.04350	0.04520	3.90805	0.00000	0.0000	0
28/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03480	0.03310	4.88506	0.00000	0.0000	0
Future Open Interest										626,330
Option Open Interest										257,399
Total										883,729