



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 14/07/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.62680	7.61640	0.13636	7.70000	7.5875	220,344
14/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.22300	8.23400	0.13377	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.22300	6.23400	0.17676	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.22300	4.23400	0.26048	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.22400	2.23500	0.49460	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.79100	0.78100	1.26422	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.77700	1.76700	0.56275	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.77700	2.76600	0.39611	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.77700	3.76600	0.29124	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.17300	8.18400	0.13459	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.17300	6.18400	0.17820	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.17300	4.18400	0.26360	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.17500	2.18500	0.45977	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.13700	0.13000	5.10949	0.00000	0.0000	2,000
14/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.31000	0.31400	1.29032	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.83800	0.82800	1.19332	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.82700	1.81700	0.54735	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.82700	2.81600	0.38911	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.82700	3.81600	0.28743	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.12200	0.11500	5.73770	0.00000	0.0000	569
14/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.34500	0.34900	1.15942	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.27300	8.28400	0.13296	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.27300	6.28400	0.17535	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.27300	4.28400	0.25743	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.27400	2.28500	0.48373	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.10800	0.10200	5.55556	0.00000	0.0000	2,771
14/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.38100	0.38600	1.31234	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.74500	0.73400	1.47651	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.72700	1.71700	0.57904	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.72700	2.71600	0.40337	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.72700	3.71600	0.29514	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.32300	8.33400	0.13216	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.32300	6.33400	0.17397	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.32300	4.33400	0.25445	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.32400	2.33500	0.47332	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.09600	0.09000	6.25000	0.00000	0.0000	100
14/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.41900	0.42400	1.19332	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.69900	0.68800	1.57368	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.67700	1.66700	0.59630	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.67700	2.66600	0.41091	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.67700	3.66600	0.29916	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.42300	8.43400	0.13059	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.42300	6.43400	0.17126	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.42300	4.43400	0.24870	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.42400	2.43500	0.45380	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.49900	0.50500	1.20240	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.61000	0.59900	1.80328	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.57800	1.56700	0.69708	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.57700	2.56600	0.42685	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.57700	3.56600	0.30752	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.47300	8.48400	0.12982	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.47300	6.48400	0.16994	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.47300	4.48400	0.24592	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.47400	2.48500	0.44462	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.54000	0.54700	1.29630	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.56600	0.55600	1.76678	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.52800	1.51700	0.71990	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.52700	2.51600	0.43530	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.52700	3.51600	0.31188	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.52300	8.53400	0.12906	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.52300	6.53400	0.16863	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.52300	4.53400	0.24320	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.52400	2.53500	0.43582	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.58200	0.58900	1.20275	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.52400	0.51400	1.90840	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.47800	1.46700	0.74425	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.47700	2.46600	0.44409	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.47700	3.46600	0.31636	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.67300	8.68400	0.12683	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.67300	6.68400	0.16484	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.67300	4.68400	0.23539	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.67400	2.68500	0.41137	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.40600	0.39600	2.46305	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07900	0.08000	1.26582	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.32800	1.31800	0.75301	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.32700	2.31600	0.47271	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.32700	3.31600	0.33063	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.62300	8.63400	0.12757	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.62300	6.63400	0.16609	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.62300	4.63400	0.23794	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.62400	2.63500	0.41921	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	55,000
14/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.67000	0.67700	1.04478	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.44400	0.43400	2.25225	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06700	0.06800	1.49254	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.37800	1.36800	0.72569	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.37700	2.36600	0.46277	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.37700	3.36600	0.32573	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.77300	8.78400	0.12538	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.77300	6.78400	0.16241	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.77300	4.78400	0.23046	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.77400	2.78500	0.39654	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	585
14/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.80500	0.81400	1.11801	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.33500	0.32500	2.98507	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10800	0.10900	0.92593	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.22900	1.21900	0.81367	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.22700	2.21600	0.49394	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.22700	3.21600	0.34087	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	1,000
14/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.71400	0.72200	1.12045	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.07300	8.08400	0.13626	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.07300	6.08400	0.18113	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.07300	4.08400	0.27007	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.07500	2.08600	0.53012	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.17200	0.16400	4.65116	165.00000	165.0000	0
14/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.24500	0.24800	1.22449	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.93400	0.92400	1.07066	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.92700	1.91700	0.51894	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.92700	2.91600	0.37581	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.92700	3.91600	0.28011	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.12300	8.13400	0.13542	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.12300	6.13400	0.17965	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.12300	4.13400	0.26680	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.12500	2.13500	0.47059	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.15300	0.14600	4.57516	0.00000	0.0000	1,200
14/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.27600	0.28000	1.44928	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.88600	0.87500	1.24153	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.87700	1.86700	0.53277	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.87700	2.86600	0.38234	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.87700	3.86600	0.28372	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.37300	8.38400	0.13137	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.37300	6.38400	0.17260	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.37300	4.38400	0.25154	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.37400	2.38500	0.46335	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.08500	0.08000	5.88235	0.00000	0.0000	500
14/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.45800	0.46400	1.31004	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.65400	0.64300	1.68196	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.62700	1.61700	0.61463	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.62700	2.61600	0.41873	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.62700	3.61600	0.30328	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.57300	8.58400	0.12831	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.57300	6.58400	0.16735	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.57300	4.58400	0.24054	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.57400	2.58500	0.42735	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.62600	0.63300	1.11821	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.48400	0.47300	2.27273	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05700	0.05700	0.00000	0.00000	0.0000	15,000
14/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.42800	1.41800	0.70028	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.42700	2.41600	0.45323	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.42700	3.41600	0.32098	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.72300	8.73400	0.12610	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.72300	6.73400	0.16362	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.72300	4.73400	0.23290	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.72400	2.73500	0.40382	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	3,000
14/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.75900	0.76800	1.18577	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.37000	0.36000	2.70270	0.00000	0.0000	1,500
14/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.09300	0.09400	1.07527	0.00000	0.0000	100
14/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.27900	1.26800	0.86005	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.27700	2.26600	0.48309	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.27700	3.26600	0.33567	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.67700	1.68800	0.65593	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.52900	1.53900	0.65402	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.94500	0.95400	0.95238	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	500
14/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.08900	1.09800	0.82645	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	3,000
14/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.47900	1.49000	0.74375	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	500
14/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.38100	1.39100	0.72411	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	1,000
14/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.99300	1.00200	0.90634	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.18700	0.18900	1.06952	0.00000	0.0000	100
14/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.21400	0.20500	4.20561	0.00000	0.0000	100
14/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.19200	0.18300	4.68750	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.21500	0.21700	0.93023	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.89800	0.90700	1.00223	0.00000	0.0000	0
14/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	500
14/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.73660	7.72720	0.12150	7.76410	7.7123	34,466
14/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.21300	8.22300	0.12176	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.21400	6.22300	0.14483	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.22200	4.23100	0.21317	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.25600	2.26300	0.31028	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.26000	0.25300	2.69231	0.00000	0.0000	1,000
14/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.47300	0.47600	0.63425	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.84300	0.83700	0.71174	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.79200	1.78300	0.50223	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.78700	2.77800	0.32293	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.78700	3.77700	0.26406	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.13600	0.13100	3.67647	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.94900	0.95400	0.52687	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.26300	8.27300	0.12102	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.26300	6.27300	0.15967	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.27100	4.28000	0.21072	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	300
14/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.30500	2.31100	0.26030	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.80200	0.79600	0.74813	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06500	0.06900	6.15385	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.74300	1.73400	0.51635	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.73700	2.72800	0.32883	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.73700	3.72700	0.26759	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.31300	8.32300	0.12029	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.31300	6.32300	0.15840	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.32100	4.33000	0.20829	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.35300	2.35900	0.25499	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.23200	0.22600	2.58621	0.00000	0.0000	16,000
14/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.54500	0.54900	0.73394	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.76200	0.75600	0.78740	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07500	0.07900	5.33333	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.69400	1.68400	0.59032	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.68800	2.67800	0.37202	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.68700	3.67700	0.27122	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.36300	8.37300	0.11957	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	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
14/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.36300	6.37300	0.15716	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.37000	4.37900	0.20595	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.40100	2.40800	0.29155	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.21900	0.21300	2.73973	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.58200	0.58600	0.68729	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.72300	0.71700	0.82988	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08600	0.09000	4.65116	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.64400	1.63500	0.54745	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.63800	2.62800	0.37908	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.63700	3.62700	0.27495	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.24500	0.23900	2.44898	0.00000	0.0000	21,570
14/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.50800	0.51200	0.78740	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.41300	8.42300	0.11886	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.41300	6.42300	0.15593	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.42000	4.42900	0.20362	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.45000	2.45600	0.24490	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.20700	0.20100	2.89855	0.00000	0.0000	4,400
14/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.62000	0.62400	0.64516	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.68500	0.67900	0.87591	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09800	0.10200	4.08163	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.59500	1.58600	0.56426	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.58800	2.57800	0.38640	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.58700	3.57700	0.27878	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.46300	8.47300	0.11816	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.46300	6.47300	0.15473	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.46900	4.47800	0.20139	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.49800	2.50500	0.28022	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.19600	0.19000	3.06122	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.65900	0.66300	0.60698	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.64900	0.64200	1.07858	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.11200	0.11500	2.67857	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.54600	1.53700	0.58215	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.53800	2.52800	0.39401	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.53700	3.52700	0.28273	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.51300	8.52300	0.11747	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.51300	6.52300	0.15354	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.51900	4.52800	0.19916	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.54700	2.55400	0.27483	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.18600	0.18000	3.22581	0.00000	0.0000	1,000
14/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.69900	0.70300	0.57225	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.61300	0.60600	1.14192	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.12600	0.12900	2.38095	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.49700	1.48800	0.60120	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.48800	2.47900	0.36174	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.48700	3.47700	0.28678	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.71300	8.72300	0.11477	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.71300	6.72300	0.14896	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.71700	4.72700	0.21200	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.74200	2.74900	0.25529	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.15100	0.14500	3.97351	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.86400	0.86800	0.46296	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.48400	0.47600	1.65289	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.19700	0.19900	1.01523	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.30200	1.29300	0.69124	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.28900	2.27900	0.43687	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.28700	3.27700	0.30423	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	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
14/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.66300	8.67300	0.11543	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.66300	6.67300	0.15008	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.66800	4.67700	0.19280	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.69300	2.70000	0.25993	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.15900	0.15300	3.77358	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.82200	0.82600	0.48662	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.51500	0.50700	1.55340	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.17800	0.18000	1.12360	0.00000	0.0000	48,000
14/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.35100	1.34200	0.66617	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.33900	2.32900	0.42753	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.33700	3.32700	0.29967	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.13000	0.12400	4.61538	0.00000	0.0000	1,000
14/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.99300	0.99700	0.40282	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.76300	8.77300	0.11412	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.76300	6.77300	0.14786	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.76700	4.77700	0.20978	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.79000	2.79800	0.28674	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.14300	0.13800	3.49650	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.90600	0.91100	0.55188	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.45500	0.44600	1.97802	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.21800	0.21900	0.45872	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.25400	1.24500	0.71770	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.23900	2.23000	0.40197	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.23700	3.22700	0.30893	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.17600	0.17000	3.40909	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.73900	0.74300	0.54127	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.11300	8.12300	0.12326	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.11400	6.12400	0.16356	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.12300	4.13200	0.21829	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.16000	2.16600	0.27778	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.29100	0.28500	2.06186	0.00000	0.0000	8,010
14/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.40400	0.40800	0.99010	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.92800	0.92100	0.75431	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.89100	1.88200	0.47594	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.88700	2.87800	0.31174	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.88700	3.87700	0.25727	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.16300	8.17300	0.12250	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.16400	6.17300	0.14601	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.17300	4.18100	0.19171	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.20800	2.21500	0.31703	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.27500	0.26900	2.18182	0.00000	0.0000	30,000
14/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.43800	0.44200	0.91324	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.88500	0.87900	0.67797	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04800	0.05200	8.33333	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.84200	1.83200	0.54289	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.83700	2.82800	0.31724	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.83700	3.82700	0.26062	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.56300	8.57300	0.11678	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.56300	6.57300	0.15237	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.56800	4.57800	0.21891	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.59500	2.60200	0.26975	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.57900	0.57200	1.20898	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.14200	0.14500	2.11268	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.44800	1.43900	0.62155	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.43800	2.42900	0.36916	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.43700	3.42700	0.29095	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.61300	8.62300	0.11610	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.61300	6.62300	0.15122	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.61800	4.62700	0.19489	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.64400	2.65100	0.26475	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.16700	0.16100	3.59281	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.78000	0.78400	0.51282	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.54600	0.53900	1.28205	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.15900	0.16200	1.88679	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.40000	1.39000	0.71429	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.38800	2.37900	0.37688	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.38700	3.37700	0.29525	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.31300	7.32300	0.13674	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.31500	5.32500	0.18815	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.33100	3.33900	0.24017	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.08600	0.08200	4.65116	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.39900	1.40500	0.42888	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.68700	4.67700	0.21336	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.44600	1.45100	0.34578	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	500
14/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.06100	0.05700	6.55738	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.82400	1.83000	0.32895	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.07600	0.07200	5.26316	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.53900	1.54500	0.38986	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.87200	1.87800	0.32051	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.30900	0.30200	2.26537	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.37200	0.37500	0.80645	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.26100	1.26600	0.39651	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.09800	0.09300	5.10204	0.00000	0.0000	30,000
14/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.26300	0.26400	0.38023	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.40000	0.39100	2.25000	0.00000	0.0000	15,000
14/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.17000	1.17500	0.42735	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.10700	0.10200	4.67290	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.35100	0.34100	2.84900	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.31400	0.31400	0.00000	0.00000	0.0000	500
14/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.35300	1.35800	0.36955	0.00000	0.0000	0
14/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.09000	0.08500	5.55556	0.00000	0.0000	20,000
14/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.84450	7.83720	0.09306	7.84300	7.8410	1,354
14/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.38200	0.37800	1.04712	0.00000	0.0000	0
14/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.53800	0.54100	0.55762	0.00000	0.0000	0
14/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.36600	0.36200	1.09290	0.00000	0.0000	340
14/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.57200	0.57500	0.52448	0.00000	0.0000	0
14/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.39900	0.39400	1.25313	0.00000	0.0000	0
14/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.50500	0.50700	0.39604	0.00000	0.0000	0
14/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.91100	0.91300	0.21954	0.00000	0.0000	0
14/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.25500	0.25000	1.96078	0.00000	0.0000	30,000
14/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.73100	2.73400	0.10985	0.00000	0.0000	0
14/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.07500	0.07100	5.33333	0.00000	0.0000	30,000
14/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.95460	7.94820	0.08046	0.00000	0.0000	2,900
14/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.78000	0.77700	0.38462	0.00000	0.0000	0
14/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.27500	0.27900	1.45455	0.00000	0.0000	0
14/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.75100	0.74800	0.39947	0.00000	0.0000	0
14/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.29600	0.30000	1.35135	0.00000	0.0000	0
14/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.81000	0.80700	0.37037	0.00000	0.0000	0
14/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.25500	0.25900	1.56863	0.00000	0.0000	0
14/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.56190	11.61380	0.44889	11.63800	11.6380	21,337
14/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
14/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.28500	1.23400	3.96887	0.00000	0.0000	0
14/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	0
14/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.19100	1.14100	4.19815	0.00000	0.0000	0
14/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	0
14/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.23800	1.18700	4.11955	0.00000	0.0000	0
14/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.58000	0.53600	7.58621	0.00000	0.0000	0
14/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.14200	0.15000	5.63380	0.00000	0.0000	417
14/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.72560	11.77970	0.46138	0.00000	0.0000	12,391
14/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.40200	0.41700	3.73134	0.00000	0.0000	0
14/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.57600	0.53700	6.77083	0.00000	0.0000	0
14/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.54400	0.50600	6.98529	0.00000	0.0000	0
14/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.42000	0.43600	3.80952	0.00000	0.0000	50
14/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.88610	11.94350	0.48292	0.00000	0.0000	510
14/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.65800	0.67500	2.58359	0.00000	0.0000	0
14/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57200	0.53200	6.99301	0.00000	0.0000	0
14/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.63600	0.65300	2.67296	0.00000	0.0000	0
14/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60000	0.56000	6.66667	0.00000	0.0000	0
14/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.68000	0.69800	2.64706	0.00000	0.0000	0
14/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.54400	0.50500	7.16912	0.00000	0.0000	0
14/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08670	0.08610	0.69204	0.00000	0.0000	148
14/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00487	0.00443	9.03491	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00107	0.00123	14.95327	0.00000	0.0000	0
14/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08810	0.08750	0.68104	0.00000	0.0000	0
14/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00562	0.00526	6.40569	0.00000	0.0000	0
14/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00352	0.00376	6.81818	0.00000	0.0000	0
14/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00253	0.00231	8.69565	0.00000	0.0000	0
14/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01043	0.01081	3.64334	0.00000	0.0000	0
14/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01259	0.01204	4.36855	0.00000	0.0000	0
14/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00049	0.00054	10.20408	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.66350	9.69130	0.28768	9.71800	9.7180	17,037
14/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.00300	1.97600	1.34798	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.06600	0.06500	1.51515	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.60300	0.57400	4.80929	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.87000	0.84000	3.44828	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	2,530
14/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.44200	0.41300	6.56109	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.10500	0.10400	0.95238	0.00000	0.0000	2,000
14/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.30000	0.27300	9.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.16300	0.16400	0.61350	0.00000	0.0000	750
14/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.44500	0.46100	3.59551	0.00000	0.0000	0
14/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.08200	0.07000	14.63415	0.00000	0.0000	1,500
14/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.80250	9.83160	0.29686	0.00000	0.0000	5,972
14/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.39800	10.36800	0.28852	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.39800	8.36800	0.35723	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.39900	6.36900	0.46882	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.40500	4.37400	0.70375	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.44000	2.40600	1.39344	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.49200	1.45800	2.27882	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.24000	0.23900	0.41667	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.63800	0.60700	4.85893	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.72800	0.74300	2.06044	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.12600	0.11100	11.90476	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.61900	1.64600	1.66770	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.29500	2.26200	1.43791	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.44800	10.41800	0.28714	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	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
14/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.44800	8.41800	0.35511	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.44900	6.41900	0.46519	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.45500	4.42300	0.71829	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.48800	2.45400	1.36656	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.09000	0.08600	4.44444	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.53800	1.50400	2.21066	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.22800	0.22600	0.87719	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.67600	0.64400	4.73373	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.69200	0.70600	2.02312	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.14000	0.12400	11.42857	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.57000	1.59700	1.71975	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.14800	11.11800	0.26911	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.14800	9.11800	0.32794	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.14900	7.11800	0.43363	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.15100	5.12000	0.60182	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.17000	3.13600	1.07256	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.20000	2.16700	1.50000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.11600	0.11200	3.44828	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.26400	1.23000	2.68987	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.31300	0.31400	0.31949	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.46100	0.43200	6.29067	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.92300	0.94200	2.05850	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.07100	0.06000	15.49296	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.04800	11.01800	0.27154	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.04800	9.01800	0.33156	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.04900	7.01900	0.42559	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.05100	5.02100	0.59394	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.07200	3.03800	1.10677	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.10500	2.07200	1.56770	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.12700	0.12300	3.14961	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.17500	1.14100	2.89362	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.34900	0.35100	0.57307	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.39700	0.36900	7.05290	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.00600	1.02700	2.08748	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.05400	0.04500	16.66667	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.19800	10.16800	0.29418	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.19800	8.16800	0.36594	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.19900	6.16900	0.48395	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.20700	4.17500	0.76064	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.24800	2.21400	1.51246	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.11100	0.10700	3.60360	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.30900	1.27500	2.59740	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.29700	0.29700	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.49500	0.46500	6.06061	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.88200	0.90000	2.04082	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.08000	0.06800	15.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.81400	1.84200	1.54355	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.29800	10.26800	0.29132	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.29800	8.26800	0.36153	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.29900	6.26900	0.47627	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.30600	4.27400	0.74315	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.34300	2.31000	1.40845	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.10200	0.09800	3.92157	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.40000	1.36600	2.42857	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.26700	0.26600	0.37453	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.56500	0.53400	5.48673	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.80300	0.82000	2.11706	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.10100	0.08800	12.87129	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.71600	1.74300	1.57343	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.59800	10.56800	0.28307	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	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
14/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.59800	8.56800	0.34892	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.59900	6.56900	0.45461	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.60400	4.57300	0.67333	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.63300	2.59900	1.29130	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.08000	0.07600	5.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.67800	1.64400	2.02622	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.19600	0.19300	1.53061	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.79400	0.76100	4.15617	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.59100	0.60200	1.86125	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.18900	0.17000	10.05291	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.42600	1.45200	1.82328	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.74800	10.71800	0.27912	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.74800	8.71800	0.34294	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.74900	6.71900	0.44451	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.75300	4.72200	0.65222	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.77900	2.74500	1.22346	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.07100	0.06800	4.22535	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.81900	1.78600	1.81418	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.16900	0.16500	2.36686	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.91700	0.88300	3.70774	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.49900	0.50800	1.80361	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.24700	0.22600	8.50202	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.28300	1.30800	1.94856	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.04800	10.01800	0.29857	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.04800	8.01800	0.37276	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.04900	6.01900	0.49595	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.05900	4.02600	0.81301	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.96100	1.98900	1.42784	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.09800	10.06800	0.29709	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.09800	8.06800	0.37046	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.09900	6.06900	0.49188	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.10900	4.07600	0.80312	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.15200	2.12000	1.48699	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.12100	0.11700	3.30579	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.21900	1.18500	2.78917	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.33000	0.33200	0.60606	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.42800	0.40000	6.54206	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.96400	0.98400	2.07469	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.06200	0.05200	16.12903	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.91200	1.94000	1.46444	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.14800	10.11800	0.29562	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.14800	8.11800	0.36819	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.14900	6.11900	0.48788	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.15800	4.12500	0.79365	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.86300	1.89100	1.50295	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.71500	0.68200	4.61538	0.00000	0.0000	0
14/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.21700	0.21400	1.38249	0.00000	0.0000	60
14/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.93890	9.97040	0.31694	0.00000	0.0000	7,620
14/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.55000	0.55600	1.09091	0.00000	0.0000	0
14/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.41100	0.38600	6.08273	0.00000	0.0000	0
14/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.52600	0.53100	0.95057	0.00000	0.0000	0
14/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.43700	0.41100	5.94966	0.00000	0.0000	0
14/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.57600	0.58200	1.04167	0.00000	0.0000	0
14/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.38700	0.36200	6.45995	0.00000	0.0000	0
14/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.64740	6.67200	0.37007	6.67650	6.6765	8,081
14/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05900	0.06100	3.38983	0.00000	0.0000	0
14/07/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.31200	0.28900	7.37179	0.00000	0.0000	0
14/07/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.67000	6.69540	0.38081	0.00000	0.0000	8,139
14/07/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15600	0.15900	1.92308	0.00000	0.0000	0
14/07/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.38600	0.36400	5.69948	0.00000	0.0000	0
14/07/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.42300	0.40000	5.43735	0.00000	0.0000	0
14/07/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14300	0.14500	1.39860	0.00000	0.0000	200
14/07/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.69010	6.71750	0.40956	6.72000	6.7200	5
14/07/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.30500	0.31100	1.96721	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
14/07/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.31500	0.29400	6.66667	0.00000	0.0000	0
14/07/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28400	0.28900	1.76056	0.00000	0.0000	0
14/07/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.34400	0.32200	6.39535	0.00000	0.0000	0
14/07/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32700	0.33400	2.14067	0.00000	0.0000	0
14/07/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.28700	0.26700	6.96864	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.39360	7.37070	0.30973	0.00000	0.0000	75
14/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.09800	0.08800	10.20408	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.20400	0.21700	6.37255	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.48960	7.46690	0.30309	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.13900	0.13000	6.47482	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.34900	0.36300	4.01146	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.12600	0.11700	7.14286	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.38600	0.40000	3.62694	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.15500	0.14400	7.09677	0.00000	0.0000	0
14/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.31500	0.32700	3.80952	0.00000	0.0000	0
Future Open Interest										340,379
Option Open Interest										369,152
Total										709,531