



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 15/07/2010

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
15/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.61640	7.63450	0.23765	7.67300	7.6023	217,069
15/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.23400	8.21600	0.21861	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.23400	6.21600	0.28874	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.23400	4.21600	0.42513	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.23500	2.21700	0.80537	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.78100	0.79700	2.04866	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.76700	1.78500	1.01868	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.76600	2.78500	0.68691	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.76600	3.78500	0.50451	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.18400	8.16600	0.21994	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.18400	6.16600	0.29107	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.18400	4.16600	0.43021	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.18500	2.16700	0.82380	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.13000	0.12900	0.76923	0.00000	0.0000	2,000
15/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.31400	0.29500	6.05096	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.82800	0.84400	1.93237	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.81700	1.83500	0.99064	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.81600	2.83500	0.67472	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.81600	3.83500	0.49790	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
15/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.11500	0.11400	0.86957	0.00000	0.0000	569
15/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.34900	0.33000	5.44413	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.28400	8.26600	0.21729	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.28400	6.26600	0.28644	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.28400	4.26600	0.42017	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.28500	2.26700	0.78775	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.10200	0.10100	0.98039	0.00000	0.0000	2,771
15/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.38600	0.36700	4.92228	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.73400	0.75000	2.17984	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.71700	1.73500	1.04834	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.71600	2.73500	0.69956	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.71600	3.73500	0.51130	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.33400	8.31600	0.21598	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.33400	6.31600	0.28418	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.33400	4.31600	0.41532	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.33500	2.31700	0.77088	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.09000	0.08900	1.11111	0.00000	0.0000	100
15/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.42400	0.40500	4.48113	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.68800	0.70300	2.18023	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.66700	1.68500	1.07978	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.66600	2.68500	0.71268	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.66600	3.68500	0.51828	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.43400	8.41600	0.21342	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.43400	6.41600	0.27976	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.43400	4.41600	0.40595	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
15/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.43500	2.41700	0.73922	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.50500	0.48500	3.96040	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.59900	0.61300	2.33723	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.56700	1.58500	1.14869	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.56600	2.58500	0.74045	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.56600	3.58500	0.53281	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.48400	8.46600	0.21216	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.48400	6.46600	0.27761	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.48400	4.46600	0.40143	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.48500	2.46700	0.72435	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.06300	0.06100	3.17460	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.54700	0.52700	3.65631	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.55600	0.56900	2.33813	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.51700	1.53500	1.18655	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.51600	2.53500	0.75517	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.51600	3.53500	0.54039	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.53400	8.51600	0.21092	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.53400	6.51600	0.27548	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.53400	4.51600	0.39700	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.53500	2.51700	0.71006	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.58900	0.57000	3.22581	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.51400	0.52700	2.52918	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.46700	1.48600	1.29516	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.46600	2.48500	0.77048	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
15/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.46600	3.48500	0.54818	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.68400	8.66600	0.20728	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.68400	6.66600	0.26930	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.68400	4.66600	0.38429	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.68500	2.66700	0.67039	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.39600	0.40600	2.52525	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.08000	0.07200	10.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.31800	1.33600	1.36571	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.31600	2.33500	0.82038	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.31600	3.33500	0.57298	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.63400	8.61600	0.20848	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.63400	6.61600	0.27133	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.63400	4.61600	0.38843	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.63500	2.61700	0.68311	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	55,000
15/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.67700	0.65800	2.80650	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.43400	0.44500	2.53456	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06800	0.06100	10.29412	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.36800	1.38600	1.31579	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.36600	2.38500	0.80304	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.36600	3.38500	0.56447	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.78400	8.76600	0.20492	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.78400	6.76600	0.26533	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.78400	4.76600	0.37625	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.78500	2.76600	0.68223	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
15/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	585
15/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.81400	0.79400	2.45700	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.32500	0.33400	2.76923	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10900	0.10000	8.25688	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.21900	1.23700	1.47662	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.21600	2.23500	0.85740	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.21600	3.23500	0.59080	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	1,000
15/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.72200	0.70300	2.63158	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.08400	8.06600	0.22266	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.08400	6.06600	0.29586	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.08400	4.06600	0.44074	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.08600	2.06800	0.86290	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.16400	0.16400	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.24800	0.23000	7.25806	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.92400	0.94000	1.73160	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.91700	1.93500	0.93897	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.91600	2.93500	0.65158	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.91600	3.93500	0.48519	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.13400	8.11600	0.22129	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.13400	6.11600	0.29345	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.13400	4.11600	0.43541	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.13500	2.11700	0.84309	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.14600	0.14600	0.00000	0.00000	0.0000	1,200
15/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.28000	0.26200	6.42857	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.87500	0.89200	1.94286	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.86700	1.88500	0.96411	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.86600	2.88500	0.66294	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
15/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.86600	3.88500	0.49146	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.38400	8.36600	0.21469	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.38400	6.36600	0.28195	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.38400	4.36600	0.41058	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.38500	2.36700	0.75472	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.08000	0.07900	1.25000	0.00000	0.0000	500
15/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.46400	0.44500	4.09483	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.64300	0.65800	2.33281	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.61700	1.63500	1.11317	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.61600	2.63500	0.72630	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.61600	3.63500	0.52544	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.58400	8.56600	0.20969	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.58400	6.56600	0.27339	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.58400	4.56600	0.39267	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.58500	2.56700	0.69632	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.04900	0.04700	4.08163	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.63300	0.61300	3.15956	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.47300	0.48500	2.53700	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05700	0.05100	10.52632	0.00000	0.0000	15,000
15/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.41800	1.43600	1.26939	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.41600	2.43500	0.78642	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.41600	3.43500	0.55621	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.73400	8.71600	0.20609	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.73400	6.71600	0.26730	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.73400	4.71600	0.38023	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
15/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.73500	2.71700	0.65814	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	3,000
15/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.76800	0.74800	2.60417	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.36000	0.36900	2.50000	0.00000	0.0000	1,500
15/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.09400	0.08500	9.57447	0.00000	0.0000	100
15/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.26800	1.28600	1.41956	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.26600	2.28500	0.83848	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.26600	3.28500	0.58175	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.68800	1.66900	1.12559	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.53900	1.52100	1.16959	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.95400	0.93500	1.99161	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	500
15/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.09800	1.07900	1.73042	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	3,000
15/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.49000	1.47100	1.27517	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	500
15/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.39100	1.37300	1.29403	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	1,000
15/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.00200	0.98300	1.89621	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.18900	0.17600	6.87831	0.00000	0.0000	100
15/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.20500	0.21000	2.43902	0.00000	0.0000	100
15/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.18300	0.18400	0.54645	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.21700	0.20000	7.83410	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.90700	0.88800	2.09482	0.00000	0.0000	0
15/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	500
15/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.72720	7.74530	0.23424	7.73520	7.7210	34,166
15/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.22300	8.20500	0.21890	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.22300	6.20500	0.28925	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.23100	4.21300	0.42543	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.26300	2.24500	0.79540	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.25300	0.25800	1.97628	0.00000	0.0000	1,000
15/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.47600	0.46300	2.73109	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.83700	0.85200	1.79211	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06000	0.05700	5.00000	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
15/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.78300	1.80100	1.00953	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.77800	2.79600	0.64795	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.77700	3.79500	0.47657	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.13100	0.13200	0.76336	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.95400	0.93700	1.78197	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.27300	8.25500	0.21758	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.27300	6.25500	0.28694	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.28000	4.26300	0.39720	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	300
15/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.31100	2.29300	0.77888	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.79600	0.81100	1.88442	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06900	0.06600	4.34783	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.73400	1.75200	1.03806	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.72800	2.74600	0.65982	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.72700	3.74500	0.48296	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.32300	8.30500	0.21627	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.32300	6.30500	0.28467	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.33000	4.31200	0.41570	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.35900	2.34200	0.72064	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.22600	0.22900	1.32743	0.00000	0.0000	16,000
15/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.54900	0.53400	2.73224	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.75600	0.77000	1.85185	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07900	0.07500	5.06329	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.68400	1.70200	1.06888	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.67800	2.69600	0.67214	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.67700	3.69500	0.48953	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.37300	8.35500	0.21498	0.00000	0.0000	0
15/07/2010	\$ / 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
15/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.37300	6.35500	0.28244	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.37900	4.36200	0.38822	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.40800	2.39000	0.74751	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.21300	0.21600	1.40845	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.58600	0.57100	2.55973	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.71700	0.73100	1.95258	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09000	0.08600	4.44444	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.63500	1.65300	1.10092	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.62800	2.64600	0.68493	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.62700	3.64500	0.49628	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.23900	0.24300	1.67364	0.00000	0.0000	21,570
15/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.51200	0.49800	2.73438	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.42300	8.40500	0.21370	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.42300	6.40500	0.28024	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.42900	4.41100	0.40641	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.45600	2.43900	0.69218	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.20100	0.20400	1.49254	0.00000	0.0000	4,400
15/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.62400	0.60900	2.40385	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.67900	0.69300	2.06186	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.10200	0.09800	3.92157	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.58600	1.60400	1.13493	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.57800	2.59600	0.69822	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.57700	3.59500	0.50321	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.47300	8.45500	0.21244	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.47300	6.45500	0.27808	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.47800	4.46100	0.37963	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.50500	2.48700	0.71856	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.19000	0.19300	1.57895	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.66300	0.64800	2.26244	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
15/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.64200	0.65600	2.18069	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.11500	0.11100	3.47826	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.53700	1.55500	1.17111	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.52800	2.54700	0.75158	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.52700	3.54500	0.51035	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.52300	8.50500	0.21119	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.52300	6.50500	0.27595	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.52800	4.51000	0.39753	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.55400	2.53600	0.70478	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.18000	0.18300	1.66667	0.00000	0.0000	1,000
15/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.70300	0.68800	2.13371	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.60600	0.62000	2.31023	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.12900	0.12500	3.10078	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.48800	1.50600	1.20968	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.47900	2.49700	0.72610	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.47700	3.49500	0.51769	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.72300	8.70500	0.20635	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.72300	6.70500	0.26774	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.72700	4.70900	0.38079	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.74900	2.73100	0.65478	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.14500	0.14700	1.37931	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.86800	0.85200	1.84332	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.47600	0.48800	2.52101	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.19900	0.19300	3.01508	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.29300	1.31200	1.46945	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.27900	2.29700	0.78982	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.27700	3.29600	0.57980	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / 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
15/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.67300	8.65500	0.20754	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.67300	6.65500	0.26974	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.67700	4.65900	0.38486	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.70000	2.68200	0.66667	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.15300	0.15500	1.30719	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.82600	0.81000	1.93705	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.50700	0.51900	2.36686	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.18000	0.17400	3.33333	0.00000	0.0000	48,000
15/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.34200	1.36000	1.34128	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.32900	2.34700	0.77286	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.32700	3.34500	0.54103	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.12400	0.12600	1.61290	0.00000	0.0000	1,000
15/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.99700	0.98100	1.60481	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.77300	8.75500	0.20517	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.77300	6.75500	0.26576	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.77700	4.75900	0.37681	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.79800	2.78000	0.64332	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.13800	0.13900	0.72464	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.91100	0.89400	1.86608	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.44600	0.45800	2.69058	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.21900	0.21300	2.73973	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.24500	1.26300	1.44578	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.23000	2.24800	0.80717	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.22700	3.24600	0.58878	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.17000	0.17300	1.76471	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.74300	0.72800	2.01884	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.12300	8.10500	0.22159	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.12400	6.10500	0.31025	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.13200	4.11400	0.43562	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
15/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04300	0.04400	2.32558	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.16600	2.14900	0.78486	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.28500	0.29000	1.75439	0.00000	0.0000	8,010
15/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.40800	0.39500	3.18627	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.92100	0.93700	1.73724	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.88200	1.90000	0.95643	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.87800	2.89600	0.62543	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.87700	3.89500	0.46428	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.17300	8.15500	0.22024	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.17300	6.15500	0.29159	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.18100	4.16400	0.40660	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.21500	2.19700	0.81264	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.26900	0.27300	1.48699	0.00000	0.0000	30,000
15/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.44200	0.42800	3.16742	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.87900	0.89400	1.70648	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.83200	1.85000	0.98253	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.82800	2.84600	0.63649	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.82700	3.84500	0.47034	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.57300	8.55500	0.20996	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.57300	6.55500	0.27385	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.57800	4.56000	0.39318	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.60200	2.58500	0.65334	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.57200	0.58500	2.27273	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.14500	0.14000	3.44828	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.43900	1.45700	1.25087	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.42900	2.44700	0.74105	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.42700	3.44500	0.52524	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
15/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.62300	8.60500	0.20874	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.62300	6.60500	0.27178	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.62700	4.61000	0.36741	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.65100	2.63300	0.67899	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.16100	0.16400	1.86335	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.78400	0.76900	1.91327	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.53900	0.55100	2.22635	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.16200	0.15600	3.70370	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.39000	1.40800	1.29496	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.37900	2.39700	0.75662	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.37700	3.39500	0.53302	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.32300	7.30500	0.24580	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.32500	5.30700	0.33803	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.33900	3.32200	0.50913	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.08200	0.08200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.40500	1.38700	1.28114	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.67700	4.69500	0.38486	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.45100	1.43400	1.17161	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.07800	0.07900	1.28205	0.00000	0.0000	500
15/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.05700	0.05700	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.83000	1.81200	0.98361	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.54500	1.52700	1.16505	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.87800	1.86000	0.95847	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.30200	0.30800	1.98675	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.37500	0.36300	3.20000	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.26600	1.24900	1.34281	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.09300	0.09400	1.07527	0.00000	0.0000	30,000
15/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.26400	0.25700	2.65152	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.39100	0.40200	2.81330	0.00000	0.0000	15,000
15/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.17500	1.15800	1.44681	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.10200	0.10300	0.98039	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
15/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.34100	0.35100	2.93255	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.31400	0.30600	2.54777	0.00000	0.0000	500
15/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.35800	1.34100	1.25184	0.00000	0.0000	0
15/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.08500	0.08600	1.17647	0.00000	0.0000	20,000
15/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.83720	7.85690	0.25137	7.82800	7.8280	1,364
15/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.37800	0.38500	1.85185	0.00000	0.0000	0
15/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.54100	0.52800	2.40296	0.00000	0.0000	0
15/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.36200	0.36900	1.93370	0.00000	0.0000	340
15/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.57500	0.56200	2.26087	0.00000	0.0000	0
15/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.39400	0.40200	2.03046	0.00000	0.0000	0
15/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.50700	0.49500	2.36686	0.00000	0.0000	0
15/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.91300	0.89800	1.64294	0.00000	0.0000	0
15/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.25000	0.25500	2.00000	0.00000	0.0000	30,000
15/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.73400	2.71500	0.69495	0.00000	0.0000	0
15/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.07100	0.07200	1.40845	0.00000	0.0000	30,000
15/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.94820	7.96960	0.26924	0.00000	0.0000	2,900
15/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.77700	0.79100	1.80180	0.00000	0.0000	0
15/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.27900	0.27100	2.86738	0.00000	0.0000	0
15/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.74800	0.76100	1.73797	0.00000	0.0000	0
15/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.30000	0.29100	3.00000	0.00000	0.0000	0
15/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.80700	0.82100	1.73482	0.00000	0.0000	0
15/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.25900	0.25100	3.08880	0.00000	0.0000	0
15/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.61380	11.72880	0.99020	11.72800	11.6620	21,027
15/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.04800	0.05700	18.75000	0.00000	0.0000	0
15/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.23400	1.12800	8.58995	0.00000	0.0000	0
15/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.05500	0.06600	20.00000	0.00000	0.0000	0
15/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.14100	1.03700	9.11481	0.00000	0.0000	0
15/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.05100	0.06100	19.60784	0.00000	0.0000	0
15/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.18700	1.08200	8.84583	0.00000	0.0000	0
15/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.53600	0.45200	15.67164	0.00000	0.0000	0
15/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.15000	0.18100	20.66667	0.00000	0.0000	417
15/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.77970	11.89510	0.97965	11.83900	11.8390	12,362
15/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.41700	0.47100	12.94964	0.00000	0.0000	0
15/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.53700	0.47600	11.35940	0.00000	0.0000	0
15/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.50600	0.44900	11.26482	0.00000	0.0000	0
15/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.43600	0.49400	13.30275	0.00000	0.0000	50
15/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.94350	12.06200	0.99217	0.00000	0.0000	510
15/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.67500	0.74300	10.07407	0.00000	0.0000	0
15/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.53200	0.48100	9.58647	0.00000	0.0000	0
15/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.65300	0.71900	10.10720	0.00000	0.0000	0
15/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.56000	0.50700	9.46429	0.00000	0.0000	0
15/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.69800	0.76800	10.02865	0.00000	0.0000	0
15/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.50500	0.45600	9.70297	0.00000	0.0000	0
15/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08610	0.08740	1.50987	0.00000	0.0000	157
15/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00443	0.00533	20.31603	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
15/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00123	0.00083	32.52033	0.00000	0.0000	0
15/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08750	0.08880	1.48571	0.00000	0.0000	0
15/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00526	0.00600	14.06844	0.00000	0.0000	0
15/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00376	0.00320	14.89362	0.00000	0.0000	0
15/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00231	0.00265	14.71861	0.00000	0.0000	0
15/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01081	0.00985	8.88067	0.00000	0.0000	0
15/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01204	0.01325	10.04983	0.00000	0.0000	0
15/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00054	0.00045	16.66667	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.69130	9.84240	1.55913	9.84850	9.7500	16,947
15/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.97600	1.82600	7.59109	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.06500	0.09200	41.53846	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.57400	0.45000	21.60279	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.84000	0.70300	16.30952	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.03100	0.04500	45.16129	0.00000	0.0000	2,530
15/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.41300	0.30400	26.39225	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.10400	0.14600	40.38462	0.00000	0.0000	2,000
15/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.27300	0.18700	31.50183	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.16400	0.22900	39.63415	0.00000	0.0000	750
15/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.46100	0.58400	26.68113	0.00000	0.0000	0
15/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.07000	0.04200	40.00000	0.00000	0.0000	1,500
15/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.83160	9.98350	1.54502	0.00000	0.0000	5,972
15/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.36800	10.21700	1.45640	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.36800	8.21700	1.80449	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.36900	6.21800	2.37086	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.37400	4.22500	3.40649	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.40600	2.26300	5.94347	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.09000	0.10500	16.66667	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.45800	1.32200	9.32785	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.23900	0.28500	19.24686	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.60700	0.50200	17.29819	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.74300	0.86300	16.15074	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.11100	0.08000	27.92793	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.64600	1.79500	9.05225	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.04400	0.05300	20.45455	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.26200	2.12000	6.27763	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.41800	10.26700	1.44941	0.00000	0.0000	0
15/07/2010	€ / 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
15/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.41800	8.26700	1.79378	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.41900	6.26800	2.35239	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.42300	4.27400	3.36875	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.03600	0.04400	22.22222	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.45400	2.31100	5.82722	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.08600	0.10100	17.44186	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.50400	1.36800	9.04255	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.22600	0.27000	19.46903	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.64400	0.53700	16.61491	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.70600	0.82400	16.71388	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.12400	0.09100	26.61290	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.59700	1.74600	9.32999	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.11800	10.96700	1.35816	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.11800	8.96700	1.65606	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.11800	6.96800	2.10733	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.12000	4.97000	2.92969	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.13600	2.99000	4.65561	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.04900	0.05800	18.36735	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.16700	2.02500	6.55284	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.11200	0.13200	17.85714	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.23000	1.09900	10.65041	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.31400	0.37800	20.38217	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.43200	0.34500	20.13889	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.94200	1.07700	14.33121	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.06000	0.04400	26.66667	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.01800	10.86700	1.37048	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.01800	8.86700	1.67443	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.01900	6.86800	2.15130	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.02100	4.87100	2.98745	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.03800	2.89200	4.80579	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.07200	1.92900	6.90154	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
15/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.12300	0.14500	17.88618	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.14100	1.01200	11.30587	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.35100	0.42900	22.22222	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.36900	0.29600	19.78320	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.02700	1.17000	13.92405	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.16800	10.01700	1.48505	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.16800	8.01700	1.84868	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.16900	6.01800	2.44772	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.17500	4.02600	3.56886	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.04600	0.05600	21.73913	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.21400	2.07300	6.36856	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.10700	0.12600	17.75701	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.27500	1.14300	10.35294	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.29700	0.35500	19.52862	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.46500	0.37200	20.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.90000	1.03100	14.55556	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.06800	0.04800	29.41176	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.84200	1.99100	8.08903	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.26800	10.11700	1.47059	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.26800	8.11700	1.82632	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.26900	6.11800	2.40868	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.27400	4.12500	3.48620	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.04200	0.05100	21.42857	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.31000	2.16800	6.14719	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.09800	0.11500	17.34694	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.36600	1.23200	9.80966	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.26600	0.31800	19.54887	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.53400	0.43500	18.53933	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.82000	0.94500	15.24390	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.08800	0.06200	29.54545	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.74300	1.89300	8.60585	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.56800	10.41700	1.42884	0.00000	0.0000	0
15/07/2010	€ / 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
15/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.56800	8.41700	1.76237	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.56900	6.41800	2.29868	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.57300	4.42300	3.28012	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.03100	0.03800	22.58065	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.59900	2.45500	5.54059	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.07600	0.08800	15.78947	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.64400	1.50500	8.45499	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.19300	0.23000	19.17098	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.76100	0.64700	14.98029	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.60200	0.71100	18.10631	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.17000	0.12800	24.70588	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.45200	1.60000	10.19284	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.71800	10.56700	1.40884	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.71800	8.56700	1.73205	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.71900	6.56800	2.24736	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.72200	4.57200	3.17662	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.02700	0.03300	22.22222	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.74500	2.60000	5.28233	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.06800	0.07800	14.70588	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.78600	1.64500	7.89474	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.16500	0.19600	18.78788	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.88300	0.76300	13.59003	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.50800	0.60700	19.48819	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.22600	0.17400	23.00885	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.30800	1.45500	11.23853	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.01800	9.86700	1.50729	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.01800	7.86700	1.88326	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.01900	5.86800	2.50872	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.02600	3.87800	3.67611	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.98900	2.14000	7.59175	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.06800	9.91700	1.49980	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
15/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.06800	7.91700	1.87159	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.06900	5.91800	2.48805	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.07600	3.92700	3.65554	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05200	0.06000	15.38462	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.12000	1.97700	6.74528	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.11700	0.13900	18.80342	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.18500	1.05600	10.88608	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.33200	0.40300	21.38554	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.40000	0.32000	20.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.98400	1.12300	14.12602	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.05200	0.04000	23.07692	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.94000	2.09000	7.73196	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.11800	9.96700	1.49239	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.11800	7.96700	1.86006	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.11900	5.96800	2.46772	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.12500	3.97700	3.58788	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.89100	2.04100	7.93231	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.68200	0.57300	15.98240	0.00000	0.0000	0
15/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.21400	0.25600	19.62617	0.00000	0.0000	60
15/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.97040	10.12460	1.54658	0.00000	0.0000	7,620
15/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.55600	0.64000	15.10791	0.00000	0.0000	0
15/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.38600	0.31500	18.39378	0.00000	0.0000	0
15/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.53100	0.61200	15.25424	0.00000	0.0000	0
15/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.41100	0.33700	18.00487	0.00000	0.0000	0
15/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.58200	0.66900	14.94845	0.00000	0.0000	0
15/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.36200	0.29400	18.78453	0.00000	0.0000	0
15/07/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.67200	6.65200	0.29976	6.70000	6.7000	8,081
15/07/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.06100	0.05600	8.19672	0.00000	0.0000	0
15/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.28900	0.30400	5.19031	0.00000	0.0000	0
15/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.69540	6.67550	0.29722	0.00000	0.0000	8,139
15/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15900	0.15300	3.77358	0.00000	0.0000	0
15/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.36400	0.37800	3.84615	0.00000	0.0000	0
15/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.40000	0.41500	3.75000	0.00000	0.0000	0
15/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14500	0.14000	3.44828	0.00000	0.0000	200
15/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.71750	6.69770	0.29475	0.00000	0.0000	5
15/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.31100	0.30200	2.89389	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
15/07/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29400	0.30400	3.40136	0.00000	0.0000	0
15/07/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28900	0.28100	2.76817	0.00000	0.0000	0
15/07/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.32200	0.33300	3.41615	0.00000	0.0000	0
15/07/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.33400	0.32500	2.69461	0.00000	0.0000	0
15/07/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.26700	0.27700	3.74532	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.37070	7.32560	0.61188	0.00000	0.0000	75
15/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.08800	0.07100	19.31818	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.21700	0.24500	12.90323	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.46690	7.42100	0.61471	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.13000	0.11700	10.00000	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.36300	0.39600	9.09091	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.40000	0.43400	8.50000	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.14400	0.13000	9.72222	0.00000	0.0000	0
15/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.32700	0.35900	9.78593	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>336,394</b>
<b>Option Open Interest</b>										<b>369,152</b>
<b>Total</b>										<b>705,546</b>