



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/07/2010

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
20/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.73880	7.68150	0.74042	7.71250	7.6627	221,070
20/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.11100	8.16900	0.71508	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.11100	6.16900	0.94911	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.11100	4.16900	1.41085	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.11200	2.17000	2.74621	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.89600	0.84000	6.25000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.88900	1.83200	3.01747	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.88900	2.83200	1.97300	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.88900	3.83200	1.46567	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.06100	8.11900	0.71951	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.06100	6.11900	0.95694	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.06100	4.11900	1.42822	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.06300	2.12000	2.76297	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.16600	0.13900	16.26506	0.00000	0.0000	2,000
20/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.22700	0.25800	13.65639	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.94400	0.88800	5.93220	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.93900	1.88200	2.93966	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.93900	2.88200	1.93944	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.93900	3.88200	1.44707	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
20/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.14800	0.12300	16.89189	0.00000	0.0000	569
20/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.25900	0.29200	12.74131	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.16100	8.21900	0.71070	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.16100	6.21900	0.94141	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.16100	4.21900	1.39390	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.16200	2.22000	2.68270	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.13100	0.10800	17.55725	0.00000	0.0000	2,771
20/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.29200	0.32700	11.98630	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.84800	0.79200	6.60377	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.83900	1.78200	3.09951	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.83900	2.78200	2.00775	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.83900	3.78200	1.48476	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.21100	8.26900	0.70637	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.21100	6.26900	0.93383	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.21100	4.26900	1.37735	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.21200	2.27000	2.62206	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.11600	0.09500	18.10345	0.00000	0.0000	100
20/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.32700	0.36400	11.31498	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.80000	0.74500	6.87500	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.78900	1.73200	3.18614	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.78900	2.73200	2.04374	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.78900	3.73200	1.50435	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.31100	8.36900	0.69787	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.31100	6.36900	0.91903	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.31100	4.36900	1.34540	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
20/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.31200	2.37000	2.50865	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.09000	0.07400	17.77778	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.40100	0.44300	10.47382	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.70700	0.65300	7.63791	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.68900	1.63200	3.37478	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.68900	2.63200	2.11975	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.68900	3.63200	1.54513	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.36100	8.41900	0.69370	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.36100	6.41900	0.91181	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.36100	4.41900	1.32997	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.36200	2.42000	2.45555	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.08000	0.06500	18.75000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.44100	0.48400	9.75057	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.66100	0.60800	8.01815	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.63900	1.58200	3.47773	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.63900	2.58200	2.15991	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.63900	3.58200	1.56636	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.41100	8.46900	0.68957	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.41100	6.46900	0.90470	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.41100	4.46900	1.31489	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.41200	2.47000	2.40464	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.07000	0.05700	18.57143	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.48100	0.52600	9.35551	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.61600	0.56300	8.60390	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.58900	1.53200	3.58716	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.58900	2.53200	2.20162	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
20/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.58900	3.53200	1.58819	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.56100	8.61900	0.67749	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.56100	6.61900	0.88401	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.56100	4.61900	1.27165	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.56200	2.62000	2.26386	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.48800	0.43800	10.24590	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.04900	0.05700	16.32653	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.44000	1.38200	4.02778	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.43900	2.38200	2.33702	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.43900	3.38200	1.65746	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.51100	8.56900	0.68147	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.51100	6.56900	0.89080	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.51100	4.56900	1.28575	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.51200	2.57000	2.30892	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.05500	0.04400	20.00000	0.00000	0.0000	55,000
20/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.56600	0.61300	8.30389	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.52900	0.47900	9.45180	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.04000	0.04800	20.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.49000	1.43200	3.89262	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.48900	2.43200	2.29008	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.48900	3.43200	1.63371	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.66100	8.71900	0.66967	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.66100	6.71900	0.87074	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.66100	4.71900	1.24437	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.66200	2.71900	2.14125	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
20/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	585
20/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.69800	0.74800	7.16332	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.40900	0.36200	11.49144	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.07000	0.08100	15.71429	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.34000	1.28300	4.25373	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.33900	2.28200	2.43694	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.33900	3.28200	1.70710	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.04800	0.03800	20.83333	0.00000	0.0000	1,000
20/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.60900	0.65700	7.88177	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.96100	8.01900	0.72855	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.96100	6.01900	0.97299	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.96100	4.01900	1.46428	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.96300	2.02000	2.90372	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.21200	0.17800	16.03774	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.17300	0.19700	13.87283	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.04200	0.98500	5.47025	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.03900	1.98200	2.79549	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.03900	2.98200	1.87562	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.03900	3.98200	1.41124	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.01100	8.06900	0.72400	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.01100	6.06900	0.96490	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.01100	4.06900	1.44602	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.01300	2.07000	2.83159	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.18700	0.15700	16.04278	0.00000	0.0000	1,200
20/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.19800	0.22600	14.14141	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.99300	0.93600	5.74018	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.98900	1.93200	2.86576	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.98900	2.93200	1.90699	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
20/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.98900	3.93200	1.42893	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.26100	8.31900	0.70209	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.26100	6.31900	0.92637	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.26100	4.31900	1.36118	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.26200	2.32000	2.56410	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.10200	0.08400	17.64706	0.00000	0.0000	20,500
20/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.36300	0.40300	11.01928	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.75300	0.69800	7.30412	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.73900	1.68200	3.27775	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.73900	2.68200	2.08105	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.73900	3.68200	1.52447	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.46100	8.51900	0.68550	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.46100	6.51900	0.89769	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.46100	4.51900	1.30016	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.46200	2.52000	2.35581	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.06200	0.05000	19.35484	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.52300	0.56900	8.79541	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.57200	0.52100	8.91608	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.03300	0.04000	21.21212	0.00000	0.0000	15,000
20/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.53900	1.48200	3.70370	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.53900	2.48200	2.24498	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.53900	3.48200	1.61062	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.61100	8.66900	0.67356	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.61100	6.66900	0.87733	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.61100	4.66900	1.25786	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
20/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.61200	2.67000	2.22052	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.04200	0.03400	19.04762	0.00000	0.0000	3,000
20/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.65300	0.70300	7.65697	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.44700	0.39900	10.73826	0.00000	0.0000	1,500
20/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.05800	0.06800	17.24138	0.00000	0.0000	100
20/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.39000	1.33300	4.10072	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.38900	2.33200	2.38594	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.38900	3.33200	1.68191	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.56500	1.62200	3.64217	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.41700	1.47400	4.02258	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.83600	0.88900	6.33971	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	500
20/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.97800	1.03300	5.62372	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	3,000
20/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.36800	1.42400	4.09357	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	500
20/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.26900	1.32600	4.49173	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	1,000
20/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.88300	0.93700	6.11552	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.13100	0.15000	14.50382	0.00000	0.0000	100
20/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.27000	0.23100	14.44444	0.00000	0.0000	100
20/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.24000	0.20300	15.41667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.15100	0.17200	13.90728	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.79000	0.84200	6.58228	0.00000	0.0000	0
20/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	500
20/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.85070	7.79170	0.75153	7.81850	7.7770	34,446
20/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.09900	8.15800	0.72848	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.09900	6.15800	0.96737	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.10700	4.16500	1.41222	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.14300	2.19900	2.61316	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.29100	0.26700	8.24742	0.00000	0.0000	1,000
20/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.39000	0.42500	8.97436	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.93600	0.88200	5.76923	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.03500	0.04000	14.28571	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
20/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.90500	1.84600	3.09711	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.90100	2.84200	2.03378	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.90100	3.84200	1.51243	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.14700	0.13500	8.16327	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.84600	0.89300	5.55556	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.14900	8.20800	0.72402	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.14900	6.20800	0.95951	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.15600	4.21500	1.41963	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	300
20/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.19100	2.24700	2.55591	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.89300	0.84000	5.93505	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.04200	0.04800	14.28571	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.85500	1.79600	3.18059	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.85100	2.79200	2.06945	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.85100	3.79200	1.53207	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.19900	8.25800	0.71960	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.19900	6.25800	0.95177	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.20600	4.26400	1.37898	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.23900	2.29500	2.50112	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.25800	0.23700	8.13953	0.00000	0.0000	16,000
20/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.45700	0.49500	8.31510	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.85100	0.79800	6.22797	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.05000	0.05600	12.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.80600	1.74700	3.26689	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.80100	2.74200	2.10639	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.80100	3.74200	1.55222	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.24900	8.30800	0.71524	0.00000	0.0000	0
20/07/2010	\$ / 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
20/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.24900	6.30800	0.94415	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.25600	4.31400	1.36278	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.28700	2.34300	2.44862	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.24400	0.22300	8.60656	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.49300	0.53100	7.70791	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.80900	0.75800	6.30408	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.05800	0.06600	13.79310	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.75600	1.69700	3.35991	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.75100	2.69200	2.14467	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.75100	3.69200	1.57291	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.27400	0.25100	8.39416	0.00000	0.0000	21,570
20/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.42300	0.45900	8.51064	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.29900	8.35800	0.71093	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.29900	6.35800	0.93666	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.30500	4.36300	1.34727	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.33500	2.39200	2.44111	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.23000	0.21100	8.26087	0.00000	0.0000	4,400
20/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.52900	0.56900	7.56144	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.76900	0.71800	6.63199	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.70700	1.64800	3.45636	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.70200	2.64300	2.18357	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.70100	3.64200	1.59416	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.34900	8.40800	0.70667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.34900	6.40800	0.92928	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.35500	4.41300	1.33180	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.38400	2.44000	2.34899	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.21700	0.19900	8.29493	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.56600	0.60700	7.24382	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
20/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.72900	0.68000	6.72154	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.07800	0.08800	12.82051	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.65700	1.59900	3.50030	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.65200	2.59300	2.22474	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.65100	3.59200	1.61600	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.39900	8.45800	0.70246	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.39900	6.45800	0.92202	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.40400	4.46300	1.33969	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.43200	2.48900	2.34375	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.20500	0.18800	8.29268	0.00000	0.0000	1,000
20/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.60400	0.64600	6.95364	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.69100	0.64300	6.94645	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.09000	0.10100	12.22222	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.60800	1.54900	3.66915	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.60200	2.54300	2.26749	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.60100	3.54200	1.63843	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.59900	8.65800	0.68613	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.59900	6.65800	0.89407	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.60300	4.66200	1.28177	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.62600	2.68400	2.20868	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.16400	0.15100	7.92683	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.76300	0.80900	6.02883	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.55000	0.50700	7.81818	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.14900	0.16500	10.73826	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.41200	1.35300	4.17847	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.40200	2.34300	2.45629	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.40100	3.34200	1.73478	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / 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
20/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.54900	8.60800	0.69014	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.54900	6.60800	0.90090	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.55300	4.61200	1.29585	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.57800	2.63500	2.21102	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.17300	0.15900	8.09249	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.72200	0.76700	6.23269	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.58300	0.53900	7.54717	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.13200	0.14700	11.36364	0.00000	0.0000	48,000
20/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.46100	1.40200	4.03833	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.45200	2.39300	2.40620	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.45100	3.39200	1.70965	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.14000	0.12900	7.85714	0.00000	0.0000	1,000
20/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.88900	0.93700	5.39933	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.64900	8.70800	0.68216	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.64900	6.70800	0.88735	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.65300	4.71100	1.24651	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.67500	2.73200	2.13084	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.15500	0.14300	7.74194	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.80400	0.85100	5.84577	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.51700	0.47700	7.73694	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.16600	0.18500	11.44578	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.36300	1.30400	4.32869	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.35200	2.29300	2.50850	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.35100	3.29200	1.76067	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.19400	0.17800	8.24742	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.64300	0.68600	6.68740	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.99900	8.05800	0.73759	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.99900	6.05800	0.98350	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.00800	4.06600	1.44711	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
20/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.04700	2.10300	2.73571	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.32800	0.30100	8.23171	0.00000	0.0000	8,010
20/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.32700	0.35900	9.78593	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.02600	0.97000	5.45809	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.00400	1.94500	2.94411	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.00100	2.94200	1.96601	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.00100	3.94200	1.47463	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.04900	8.10800	0.73301	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.04900	6.10800	0.97537	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.05800	4.11600	1.42928	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.09500	2.15100	2.67303	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.30900	0.28300	8.41424	0.00000	0.0000	30,000
20/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.35800	0.39100	9.21788	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.98100	0.92600	5.60652	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.95400	1.89500	3.01945	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.95100	2.89200	1.99932	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.95100	3.89200	1.49329	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.44900	8.50800	0.69831	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.44900	6.50800	0.91487	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.45400	4.51200	1.30220	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.48000	2.53700	2.29839	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.65400	0.60700	7.18654	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.10300	0.11500	11.65049	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.55900	1.50000	3.78448	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.55200	2.49300	2.31191	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.55100	3.49200	1.66150	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
20/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.49900	8.55800	0.69420	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.49900	6.55800	0.90783	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.50400	4.56200	1.28774	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.52900	2.58600	2.25386	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.18300	0.16800	8.19672	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.68200	0.72600	6.45161	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.61800	0.57300	7.28155	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.11700	0.13100	11.96581	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.51000	1.45100	3.90728	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.50200	2.44300	2.35811	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.50100	3.44200	1.68523	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.19900	7.25800	0.81956	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.20100	5.25900	1.11517	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.21500	3.27300	1.80404	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.09000	0.08400	6.66667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.28900	1.34200	4.11171	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.80100	4.74200	1.22891	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.33500	1.38800	3.97004	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	500
20/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.71100	1.76600	3.21449	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.07900	0.07400	6.32911	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.42800	1.48200	3.78151	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.75900	1.81400	3.12678	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.35100	0.32000	8.83191	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.30000	0.32800	9.33333	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.15300	1.20400	4.42324	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.10400	0.09600	7.69231	0.00000	0.0000	30,000
20/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.20600	0.22700	10.19417	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.45700	0.41900	8.31510	0.00000	0.0000	15,000
20/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.06300	1.11300	4.70367	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.11400	0.10500	7.89474	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
20/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.40200	0.36700	8.70647	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.25100	0.27500	9.56175	0.00000	0.0000	500
20/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.24300	1.29500	4.18343	0.00000	0.0000	0
20/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	20,000
20/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.96360	7.90570	0.72706	7.91800	7.9180	1,150
20/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.42100	0.39600	5.93824	0.00000	0.0000	0
20/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.45700	0.49000	7.22101	0.00000	0.0000	0
20/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.40300	0.37900	5.95533	0.00000	0.0000	340
20/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.48900	0.52300	6.95297	0.00000	0.0000	0
20/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.44000	0.41400	5.90909	0.00000	0.0000	0
20/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.42600	0.45800	7.51174	0.00000	0.0000	0
20/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.81200	0.85400	5.17241	0.00000	0.0000	0
20/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.27600	0.26000	5.79710	0.00000	0.0000	30,000
20/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.61100	2.66500	2.06817	0.00000	0.0000	0
20/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.07500	0.07100	5.33333	0.00000	0.0000	30,000
20/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.07830	8.01830	0.74273	0.00000	0.0000	2,900
20/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.85200	0.81000	4.92958	0.00000	0.0000	0
20/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.22400	0.24200	8.03571	0.00000	0.0000	0
20/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.82100	0.78000	4.99391	0.00000	0.0000	0
20/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.24300	0.26200	7.81893	0.00000	0.0000	0
20/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.88400	0.84100	4.86425	0.00000	0.0000	0
20/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.20600	0.22300	8.25243	0.00000	0.0000	0
20/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.76700	11.70300	0.54389	0.00000	0.0000	21,131
20/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	0
20/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.08700	1.14800	5.61178	0.00000	0.0000	0
20/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
20/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	0.99500	1.05500	6.03015	0.00000	0.0000	0
20/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.05800	0.05500	5.17241	0.00000	0.0000	0
20/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.04100	1.10200	5.85975	0.00000	0.0000	0
20/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.41400	0.46500	12.31884	0.00000	0.0000	0
20/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.18100	0.16800	7.18232	0.00000	0.0000	417
20/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.93280	11.86630	0.55729	0.00000	0.0000	12,417
20/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.47800	0.44800	6.27615	0.00000	0.0000	0
20/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.44500	0.48200	8.31461	0.00000	0.0000	0
20/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.41800	0.45200	8.13397	0.00000	0.0000	0
20/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.50100	0.46800	6.58683	0.00000	0.0000	50
20/07/2010	£ / R 2011/03/14			Foreign Exchange Future	12.09870	12.03280	0.54469	0.00000	0.0000	510
20/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.75500	0.72100	4.50331	0.00000	0.0000	0
20/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.45600	0.48800	7.01754	0.00000	0.0000	0
20/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.73000	0.69700	4.52055	0.00000	0.0000	0
20/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.48100	0.51400	6.86071	0.00000	0.0000	0
20/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.78000	0.74500	4.48718	0.00000	0.0000	0
20/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.43100	0.46200	7.19258	0.00000	0.0000	0
20/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08930	0.08830	1.11982	0.00000	0.0000	221
20/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00687	0.00597	13.10044	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
20/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00047	0.00057	21.27660	0.00000	0.0000	0
20/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.09070	0.08970	1.10254	0.00000	0.0000	0
20/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00708	0.00640	9.60452	0.00000	0.0000	0
20/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00238	0.00270	13.44538	0.00000	0.0000	0
20/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00313	0.00278	11.18211	0.00000	0.0000	0
20/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00843	0.00908	7.71056	0.00000	0.0000	0
20/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01500	0.01404	6.40000	0.00000	0.0000	0
20/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00030	0.00034	13.33333	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13			Foreign Exchange Future	10.02870	9.89800	1.30326	9.96500	9.9030	16,098
20/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.64100	1.77100	7.92200	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.14800	0.10700	27.70270	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.31900	0.40900	28.21317	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.54600	0.65500	19.96337	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.07500	0.05300	29.33333	0.00000	0.0000	2,530
20/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.19800	0.27000	36.36364	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.22700	0.16800	25.99119	0.00000	0.0000	2,000
20/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.11700	0.16500	41.02564	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.34600	0.26300	23.98844	0.00000	0.0000	750
20/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.75100	0.63200	15.84554	0.00000	0.0000	0
20/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.02200	0.03400	54.54545	0.00000	0.0000	1,500
20/07/2010	€ / R 2010/12/13			Foreign Exchange Future	10.17030	10.03650	1.31560	10.09900	10.0780	6,602
20/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.03000	10.16400	1.33599	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.03000	8.16400	1.66874	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.03100	6.16500	2.22185	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01100	0.00400	63.63636	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.04100	4.16800	3.14279	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05800	0.05100	12.06897	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.08800	2.21500	6.08238	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.13100	0.11300	13.74046	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.16100	1.27700	9.99139	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.36000	0.31200	13.33333	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.39000	0.47600	22.05128	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.02400	0.90500	11.62109	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05400	0.06900	27.77778	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.97900	1.84500	6.77110	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.94500	2.07100	6.47815	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.08000	10.21400	1.32937	0.00000	0.0000	0
20/07/2010	€ / 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
20/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.08000	8.21400	1.65842	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.08100	6.21500	2.20358	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01000	0.00400	60.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.09000	4.21800	3.12958	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.13500	2.26300	5.99532	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.12500	0.10800	13.60000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.20500	1.32200	9.70954	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.34100	0.29500	13.48974	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.42100	0.50900	20.90261	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.98200	0.86300	12.11813	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.06200	0.07700	24.19355	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.93000	1.79500	6.99482	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.78000	10.91400	1.24304	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.78000	8.91400	1.52620	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.78100	6.91500	1.97611	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.78400	4.91600	2.75920	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.80900	2.93800	4.59238	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.85000	1.97500	6.75676	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.16600	0.14200	14.45783	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.94600	1.05600	11.62791	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.48400	0.41000	15.28926	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.26400	0.32400	22.72727	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.25300	1.12600	10.13567	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03300	0.04000	21.21212	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.68000	10.81400	1.25468	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.68000	8.81400	1.54378	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.68100	6.81500	2.00569	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.68500	4.81600	2.79616	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.71200	2.84100	4.75664	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07600	0.06500	14.47368	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.75600	1.87900	7.00456	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
20/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.18300	0.15700	14.20765	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.86300	0.97100	12.51448	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.54200	0.45700	15.68266	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.22200	0.27100	22.07207	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.34800	1.21800	9.64392	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.83000	9.96400	1.36317	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.83000	7.96400	1.71137	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.83100	5.96500	2.29806	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.84200	3.97000	3.33160	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.89800	2.02300	6.58588	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.15800	0.13600	13.92405	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.98800	1.10000	11.33603	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.45600	0.38800	14.91228	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.28600	0.35200	23.07692	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.20600	1.08100	10.36484	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03600	0.04500	25.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.17600	2.04300	6.11213	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.93000	10.06400	1.34945	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.93000	8.06400	1.68979	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.93100	6.06500	2.25932	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01200	0.00500	58.33333	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.94200	4.06900	3.22171	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.06300	0.05500	12.69841	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.99300	2.11900	6.32213	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.14400	0.12400	13.88889	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.07400	1.18800	10.61453	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.40400	0.34800	13.86139	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.33400	0.41200	23.35329	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.11300	0.99200	10.87152	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04300	0.05600	30.23256	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.07700	1.94400	6.40347	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.23000	10.36400	1.30987	0.00000	0.0000	0
20/07/2010	€ / 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
20/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.23000	8.36400	1.62819	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.23100	6.36500	2.15054	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.23800	4.36700	3.04389	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.27800	2.40900	5.75066	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.10900	0.09400	13.76147	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.33900	1.45800	8.88723	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.29100	0.25000	14.08935	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.52100	0.61400	17.85029	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.85900	0.74000	13.85332	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.08900	0.10400	16.85393	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.78300	1.64800	7.57151	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.38000	10.51400	1.29094	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.38000	8.51400	1.59905	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.38100	6.51500	2.09998	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.38700	4.51700	2.96330	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.42200	2.55300	5.40875	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.09600	0.08300	13.54167	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.47600	1.59700	8.19783	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.24800	0.21300	14.11290	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.62800	0.72700	15.76433	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.74400	0.62900	15.45699	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.12400	0.14300	15.32258	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.63600	1.50100	8.25183	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.68000	9.81400	1.38430	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.68000	7.81400	1.74479	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.68200	5.81500	2.34073	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01400	0.00700	50.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.69400	3.82100	3.43801	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.32500	2.19100	5.76344	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.73000	9.86400	1.37718	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
20/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.73000	7.86400	1.73351	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.73100	5.86500	2.33816	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.74300	3.87000	3.39300	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.07300	0.06300	13.69863	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.80300	1.92700	6.87743	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.17400	0.15000	13.79310	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.90400	1.01400	12.16814	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.51200	0.43300	15.42969	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.24200	0.29700	22.72727	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.30000	1.17200	9.84615	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.27500	2.14200	5.84615	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.78000	9.91400	1.37014	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.78000	7.91400	1.72237	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.78100	5.91500	2.31794	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.79300	3.92000	3.34827	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.22600	2.09200	6.01977	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.45300	0.54300	19.86755	0.00000	0.0000	0
20/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.32300	0.27900	13.62229	0.00000	0.0000	60
20/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.31130	10.17860	1.28694	0.00000	0.0000	8,620
20/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.76500	0.67600	11.63399	0.00000	0.0000	0
20/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.25400	0.29700	16.92913	0.00000	0.0000	0
20/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.73500	0.64800	11.83673	0.00000	0.0000	0
20/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.27400	0.31900	16.42336	0.00000	0.0000	0
20/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.79700	0.70500	11.54329	0.00000	0.0000	0
20/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.23600	0.27600	16.94915	0.00000	0.0000	0
20/07/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.65990	6.68840	0.42793	0.00000	0.0000	8,081
20/07/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05300	0.05800	9.43396	0.00000	0.0000	0
20/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.29300	0.27000	7.84983	0.00000	0.0000	0
20/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.68290	6.70950	0.39803	0.00000	0.0000	8,167
20/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15100	0.15800	4.63576	0.00000	0.0000	0
20/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.36800	0.34900	5.16304	0.00000	0.0000	0
20/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.40500	0.38500	4.93827	0.00000	0.0000	0
20/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.13800	0.14400	4.34783	0.00000	0.0000	200
20/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.70420	6.73190	0.41317	0.00000	0.0000	5
20/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.30200	0.31300	3.64238	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
20/07/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29800	0.28100	5.70470	0.00000	0.0000	0
20/07/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28100	0.29100	3.55872	0.00000	0.0000	0
20/07/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.32700	0.30900	5.50459	0.00000	0.0000	0
20/07/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32500	0.33700	3.69231	0.00000	0.0000	0
20/07/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.27100	0.25500	5.90406	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.32630	7.26720	0.80668	0.00000	0.0000	75
20/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.07500	0.06000	20.00000	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.24900	0.29300	17.67068	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.42180	7.36120	0.81651	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.11400	0.09900	13.15789	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.39200	0.43800	11.73469	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.10200	0.08900	12.74510	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.43000	0.47800	11.16279	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.12700	0.11000	13.38583	0.00000	0.0000	0
20/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.35500	0.39900	12.39437	0.00000	0.0000	0

Future Open Interest	341,493
Option Open Interest	389,152
Total	730,645