



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 16/07/2010

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
16/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.63450	7.66270	0.36938	7.67300	7.6037	220,069
16/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.21600	8.18700	0.35297	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.21600	6.18700	0.46654	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.21600	4.18700	0.68786	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.21700	2.18800	1.30807	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.79700	0.82300	3.26223	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.78500	1.81300	1.56863	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.78500	2.81300	1.00539	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.78500	3.81300	0.73976	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.16600	8.13700	0.35513	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.16600	6.13700	0.47032	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.16600	4.13700	0.69611	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.16700	2.13800	1.33826	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.12900	0.13800	6.97674	0.00000	0.0000	2,000
16/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.29500	0.27500	6.77966	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.84400	0.87100	3.19905	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.83500	1.86300	1.52589	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.83500	2.86300	0.98765	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.83500	3.86300	0.73012	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
16/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.11400	0.12300	7.89474	0.00000	0.0000	569
16/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.33000	0.31000	6.06061	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.26600	8.23700	0.35083	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.26600	6.23700	0.46282	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.26600	4.23700	0.67979	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.26700	2.23800	1.27922	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.10100	0.10800	6.93069	0.00000	0.0000	2,771
16/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.36700	0.34500	5.99455	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.75000	0.77600	3.46667	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.73500	1.76300	1.61383	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.73500	2.76300	1.02377	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.73500	3.76300	0.74967	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.31600	8.28700	0.34873	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.31600	6.28700	0.45915	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.31600	4.28700	0.67192	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.31700	2.28800	1.25162	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.08900	0.09600	7.86517	0.00000	0.0000	100
16/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.40500	0.38300	5.43210	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.70300	0.72900	3.69844	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.68500	1.71300	1.66172	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.68500	2.71300	1.04283	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.68500	3.71300	0.75984	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.41600	8.38700	0.34458	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.41600	6.38700	0.45200	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.41600	4.38700	0.65670	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
16/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.41700	2.38800	1.19983	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.06900	0.07400	7.24638	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.48500	0.46100	4.94845	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.61300	0.63800	4.07830	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.58500	1.61300	1.76656	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.58500	2.61300	1.08317	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.58500	3.61300	0.78103	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.46600	8.43700	0.34255	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.46600	6.43700	0.44850	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.46600	4.43700	0.64935	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.46700	2.43800	1.17552	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.06100	0.06600	8.19672	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.52700	0.50300	4.55408	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.56900	0.59400	4.39367	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.53500	1.56300	1.82410	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.53500	2.56300	1.10454	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.53500	3.56300	0.79208	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.51600	8.48700	0.34054	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.51600	6.48700	0.44506	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.51600	4.48700	0.64216	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.51700	2.48800	1.15217	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.05400	0.05800	7.40741	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.57000	0.54500	4.38596	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.52700	0.55000	4.36433	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.48600	1.51300	1.81696	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.48500	2.51300	1.12676	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
16/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.48500	3.51300	0.80344	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.66600	8.63700	0.33464	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.66600	6.63700	0.43504	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.66600	4.63700	0.62152	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.66700	2.63800	1.08736	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.40600	0.42700	5.17241	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07200	0.06400	11.11111	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.33600	1.36400	2.09581	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.33500	2.36300	1.19914	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.33500	3.36300	0.83958	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.61600	8.58700	0.33658	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.61600	6.58700	0.43833	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.61600	4.58700	0.62825	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.61700	2.58800	1.10814	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	55,000
16/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.65800	0.63200	3.95137	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.44500	0.46700	4.94382	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.38600	1.41400	2.02020	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.38500	2.41300	1.17400	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.38500	3.41300	0.82718	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.76600	8.73700	0.33082	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.76600	6.73700	0.42861	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.76600	4.73700	0.60848	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.76600	2.73800	1.01229	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
16/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	585
16/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.79400	0.76700	3.40050	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.33400	0.35200	5.38922	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10000	0.08900	11.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.23700	1.26400	2.18270	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.23500	2.26300	1.25280	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.23500	3.26300	0.86553	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	1,000
16/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.70300	0.67600	3.84068	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.06600	8.03700	0.35953	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.06600	6.03700	0.47807	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.06600	4.03700	0.71323	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.06800	2.03900	1.40232	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.16400	0.17600	7.31707	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.23000	0.21300	7.39130	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.94000	0.96800	2.97872	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.93500	1.96300	1.44703	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.93500	2.96300	0.95400	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.93500	3.96300	0.71156	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.11600	8.08700	0.35732	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.11600	6.08700	0.47417	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.11600	4.08700	0.70457	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.11700	2.08800	1.36986	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.14600	0.15600	6.84932	0.00000	0.0000	1,200
16/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.26200	0.24300	7.25191	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.89200	0.91900	3.02691	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.88500	1.91300	1.48541	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.88500	2.91300	0.97054	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
16/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.88500	3.91300	0.72072	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.36600	8.33700	0.34664	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.36600	6.33700	0.45555	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.36600	4.33700	0.66422	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.36700	2.33800	1.22518	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.07900	0.08400	6.32911	0.00000	0.0000	500
16/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.44500	0.42100	5.39326	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.65800	0.68300	3.79939	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.63500	1.66300	1.71254	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.63500	2.66300	1.06262	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.63500	3.66300	0.77029	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.56600	8.53700	0.33855	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.56600	6.53700	0.44167	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.56600	4.53700	0.63513	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.56700	2.53800	1.12972	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.61300	0.58800	4.07830	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.48500	0.50800	4.74227	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	15,000
16/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.43600	1.46400	1.94986	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.43500	2.46300	1.14990	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.43500	3.46300	0.81514	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.71600	8.68700	0.33272	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.71600	6.68700	0.43180	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.71600	4.68700	0.61493	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
16/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.71700	2.68800	1.06735	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	3,000
16/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.74800	0.72200	3.47594	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.36900	0.38900	5.42005	0.00000	0.0000	1,500
16/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08500	0.07600	10.58824	0.00000	0.0000	100
16/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.28600	1.31400	2.17729	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.28500	2.31300	1.22538	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.28500	3.31300	0.85236	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.66900	1.64100	1.67765	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.52100	1.49200	1.90664	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.93500	0.90800	2.88770	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	500
16/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.07900	1.05100	2.59500	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	3,000
16/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.47100	1.44300	1.90347	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	500
16/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.37300	1.34400	2.11216	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	1,000
16/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.98300	0.95500	2.84842	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.17600	0.16100	8.52273	0.00000	0.0000	100
16/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.21000	0.22400	6.66667	0.00000	0.0000	100
16/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.18400	0.19700	7.06522	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.20000	0.18400	8.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.88800	0.86100	3.04054	0.00000	0.0000	0
16/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	500
16/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.74530	7.77360	0.36538	7.72950	7.7268	34,156
16/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.20500	8.17600	0.35344	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.20500	6.17600	0.46737	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.21300	4.18100	0.75955	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.24500	2.21200	1.46993	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.25800	0.26400	2.32558	0.00000	0.0000	1,000
16/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.46300	0.44000	4.96760	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.85200	0.87000	2.11268	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05700	0.04600	19.29825	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
16/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.80100	1.82800	1.49917	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.79600	2.82400	1.00143	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.79500	3.82400	0.76416	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.13200	0.13200	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.93700	0.90800	3.09498	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.25500	8.22600	0.35130	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.25500	6.22600	0.46363	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.26300	4.23100	0.75065	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	300
16/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.29300	2.26100	1.39555	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.81100	0.82800	2.09618	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06600	0.05400	18.18182	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.75200	1.77900	1.54110	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.74600	2.77400	1.01966	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.74500	3.77400	0.77437	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.30500	8.27600	0.34919	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.30500	6.27600	0.45995	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.31200	4.28100	0.71892	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.34200	2.30900	1.40905	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.22900	0.23400	2.18341	0.00000	0.0000	16,000
16/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.53400	0.51000	4.49438	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.77000	0.78700	2.20779	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07500	0.06300	16.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.70200	1.72900	1.58637	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.69600	2.72400	1.03858	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.69500	3.72400	0.78484	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.35500	8.32600	0.34710	0.00000	0.0000	0
16/07/2010	\$ / 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
16/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.35500	6.32600	0.45633	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.36200	4.33000	0.73361	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.39000	2.35700	1.38075	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.21600	0.22100	2.31481	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.57100	0.54700	4.20315	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.73100	0.74700	2.18878	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08600	0.07300	15.11628	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.65300	1.68000	1.63339	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.64600	2.67400	1.05820	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.64500	3.67400	0.79561	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.24300	0.24900	2.46914	0.00000	0.0000	21,570
16/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.49800	0.47500	4.61847	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.40500	8.37600	0.34503	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.40500	6.37600	0.45277	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.41100	4.38000	0.70279	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.43900	2.40600	1.35301	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.20400	0.20800	1.96078	0.00000	0.0000	4,400
16/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.60900	0.58400	4.10509	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.69300	0.70800	2.16450	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09800	0.08400	14.28571	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.60400	1.63000	1.62095	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.59600	2.62500	1.11710	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.59500	3.62400	0.80668	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.45500	8.42600	0.34299	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.45500	6.42600	0.44926	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.46100	4.43000	0.69491	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.48700	2.45400	1.32690	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.19300	0.19600	1.55440	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.64800	0.62200	4.01235	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
16/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.65600	0.67000	2.13415	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.11100	0.09600	13.51351	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.55500	1.58100	1.67203	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.54700	2.57500	1.09933	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.54500	3.57400	0.81805	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.50500	8.47600	0.34098	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.50500	6.47600	0.44581	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.51000	4.48000	0.66519	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.53600	2.50300	1.30126	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.18300	0.18500	1.09290	0.00000	0.0000	1,000
16/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.68800	0.66100	3.92442	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.62000	0.63400	2.25806	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.12500	0.11000	12.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.50600	1.53200	1.72643	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.49700	2.52500	1.12135	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.49500	3.52400	0.82976	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.70500	8.67600	0.33314	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.70500	6.67600	0.43251	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.70900	4.67900	0.63708	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.73100	2.69800	1.20835	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.14700	0.14800	0.68027	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.85200	0.82400	3.28638	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.48800	0.50000	2.45902	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.19300	0.17600	8.80829	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.31200	1.33600	1.82927	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.29700	2.32500	1.21898	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.29600	3.32400	0.84951	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / 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
16/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.65500	8.62600	0.33507	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.65500	6.62600	0.43576	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.65900	4.62900	0.64392	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.68200	2.64900	1.23043	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.15500	0.15600	0.64516	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.81000	0.78200	3.45679	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.51900	0.53100	2.31214	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.17400	0.15700	9.77011	0.00000	0.0000	48,000
16/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.36000	1.38500	1.83824	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.34700	2.37500	1.19301	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.34500	3.37400	0.86697	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.12600	0.12500	0.79365	0.00000	0.0000	1,000
16/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.98100	0.95100	3.05810	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.75500	8.72600	0.33124	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.75500	6.72600	0.42931	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.75900	4.72900	0.63038	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.78000	2.74700	1.18705	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.13900	0.14000	0.71942	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.89400	0.86600	3.13199	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.45800	0.46900	2.40175	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.21300	0.19500	8.45070	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.26300	1.28700	1.90024	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.24800	2.27500	1.20107	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.24600	3.27400	0.86260	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.17300	0.17500	1.15607	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.72800	0.70100	3.70879	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.10500	8.07600	0.35780	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.10500	6.07600	0.47502	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.11400	4.08200	0.77783	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
16/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.14900	2.11700	1.48906	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.29000	0.29800	2.75862	0.00000	0.0000	8,010
16/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.39500	0.37400	5.31646	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.93700	0.95700	2.13447	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.90000	1.92700	1.42105	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.89600	2.92400	0.96685	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.89500	3.92400	0.74454	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.15500	8.12600	0.35561	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.15500	6.12600	0.47116	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.16400	4.13200	0.76849	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.19700	2.16400	1.50205	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.27300	0.28100	2.93040	0.00000	0.0000	30,000
16/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.42800	0.40700	4.90654	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.89400	0.91300	2.12528	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04900	0.03900	20.40816	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.85000	1.87800	1.51351	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.84600	2.87400	0.98384	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.84500	3.87400	0.75423	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.55500	8.52600	0.33898	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.55500	6.52600	0.44241	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.56000	4.52900	0.67982	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.58500	2.55100	1.31528	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.58500	0.59800	2.22222	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.14000	0.12400	11.42857	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.45700	1.48300	1.78449	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.44700	2.47500	1.14426	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.44500	3.47400	0.84180	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
16/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.60500	8.57600	0.33701	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.60500	6.57600	0.43906	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.61000	4.57900	0.67245	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.63300	2.60000	1.25332	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.16400	0.16500	0.60976	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.76900	0.74100	3.64109	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.55100	0.56400	2.35935	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.15600	0.14000	10.25641	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.40800	1.43400	1.84659	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.39700	2.42500	1.16813	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.39500	3.42400	0.85420	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.30500	7.27600	0.39699	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.30700	5.27700	0.56529	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.32200	3.28800	1.02348	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.08200	0.08000	2.43902	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.38700	1.35600	2.23504	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.69500	4.72400	0.61768	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.43400	1.40200	2.23152	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.07900	0.07600	3.79747	0.00000	0.0000	500
16/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.05700	0.05400	5.26316	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.81200	1.78000	1.76600	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.07200	0.07000	2.77778	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.52700	1.49600	2.03012	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.86000	1.82800	1.72043	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.30800	0.31700	2.92208	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.36300	0.34300	5.50964	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.24900	1.21800	2.48199	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.09400	0.09200	2.12766	0.00000	0.0000	30,000
16/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.25700	0.23800	7.39300	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.40200	0.41200	2.48756	0.00000	0.0000	15,000
16/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.15800	1.12800	2.59067	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.10300	0.10200	0.97087	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
16/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.35100	0.36100	2.84900	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.30600	0.28700	6.20915	0.00000	0.0000	500
16/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.34100	1.31000	2.31171	0.00000	0.0000	0
16/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.08600	0.08400	2.32558	0.00000	0.0000	20,000
16/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.85690	7.88560	0.36528	0.00000	0.0000	1,364
16/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.38500	0.39200	1.81818	0.00000	0.0000	0
16/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.52800	0.50600	4.16667	0.00000	0.0000	0
16/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.36900	0.37500	1.62602	0.00000	0.0000	340
16/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.56200	0.53900	4.09253	0.00000	0.0000	0
16/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.40200	0.40900	1.74129	0.00000	0.0000	0
16/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.49500	0.47300	4.44444	0.00000	0.0000	0
16/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.89800	0.87000	3.11804	0.00000	0.0000	0
16/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.25500	0.25600	0.39216	0.00000	0.0000	30,000
16/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.71500	2.68100	1.25230	0.00000	0.0000	0
16/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.07200	0.06700	6.94444	0.00000	0.0000	30,000
16/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.96960	7.99930	0.37267	0.00000	0.0000	2,900
16/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.79100	0.80000	1.13780	0.00000	0.0000	0
16/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.27100	0.25100	7.38007	0.00000	0.0000	0
16/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.76100	0.77100	1.31406	0.00000	0.0000	0
16/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.29100	0.27200	6.52921	0.00000	0.0000	0
16/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.82100	0.83000	1.09622	0.00000	0.0000	0
16/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.25100	0.23100	7.96813	0.00000	0.0000	0
16/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.72880	11.75330	0.20889	11.74000	11.7400	21,141
16/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
16/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.12800	1.10300	2.21631	0.00000	0.0000	0
16/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.06600	0.06400	3.03030	0.00000	0.0000	0
16/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.03700	1.01100	2.50723	0.00000	0.0000	0
16/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	0
16/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.08200	1.05700	2.31054	0.00000	0.0000	0
16/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.45200	0.42900	5.08850	0.00000	0.0000	0
16/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.18100	0.18200	0.55249	0.00000	0.0000	417
16/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.89510	11.91850	0.19672	11.94500	11.9000	12,417
16/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.47100	0.47600	1.06157	0.00000	0.0000	0
16/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.47600	0.45800	3.78151	0.00000	0.0000	0
16/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.44900	0.43100	4.00891	0.00000	0.0000	0
16/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.49400	0.49900	1.01215	0.00000	0.0000	50
16/07/2010	£ / R 2011/03/14			Foreign Exchange Future	12.06200	12.08430	0.18488	0.00000	0.0000	510
16/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.74300	0.75200	1.21131	0.00000	0.0000	0
16/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.48100	0.46800	2.70270	0.00000	0.0000	0
16/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.71900	0.72800	1.25174	0.00000	0.0000	0
16/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.50700	0.49400	2.56410	0.00000	0.0000	0
16/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.76800	0.77700	1.17188	0.00000	0.0000	0
16/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.45600	0.44300	2.85088	0.00000	0.0000	0
16/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08740	0.08870	1.48741	0.00000	0.0000	197
16/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00533	0.00637	19.51220	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
16/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00083	0.00057	31.32530	0.00000	0.0000	0
16/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08880	0.09020	1.57658	0.00000	0.0000	0
16/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00600	0.00686	14.33333	0.00000	0.0000	0
16/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00320	0.00266	16.87500	0.00000	0.0000	0
16/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00265	0.00307	15.84906	0.00000	0.0000	0
16/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00985	0.00887	9.94924	0.00000	0.0000	0
16/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01325	0.01456	9.88679	0.00000	0.0000	0
16/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00045	0.00036	20.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.84240	9.91650	0.75287	9.90800	9.9080	16,484
16/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.82600	1.75200	4.05257	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.09200	0.11300	22.82609	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.45000	0.39700	11.77778	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.70300	0.64000	8.96159	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.04500	0.05600	24.44444	0.00000	0.0000	2,530
16/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.30400	0.26100	14.14474	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.14600	0.17700	21.23288	0.00000	0.0000	2,000
16/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.18700	0.15800	15.50802	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.22900	0.27400	19.65066	0.00000	0.0000	750
16/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.58400	0.64900	11.13014	0.00000	0.0000	0
16/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	1,500
16/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.98350	10.05690	0.73521	10.06550	10.0500	6,518
16/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.21700	10.14300	0.72428	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.21700	8.14300	0.90057	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.21800	6.14400	1.19009	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.22500	4.15200	1.72781	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.04600	0.05100	10.86957	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.26300	2.19400	3.04905	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.10500	0.11600	10.47619	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.32200	1.25900	4.76551	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.28500	0.31500	10.52632	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.50200	0.45800	8.76494	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.86300	0.92700	7.41599	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.08000	0.07000	12.50000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.79500	1.86700	4.01114	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.12000	2.05200	3.20755	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.26700	10.19300	0.72076	0.00000	0.0000	0
16/07/2010	€ / 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
16/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.26700	8.19300	0.89513	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.26800	6.19400	1.18060	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.27400	4.20100	1.70800	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.31100	2.24200	2.98572	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.10100	0.11100	9.90099	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.36800	1.30400	4.67836	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.27000	0.29800	10.37037	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.53700	0.49100	8.56611	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.82400	0.88600	7.52427	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.09100	0.07900	13.18681	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.74600	1.81800	4.12371	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.96700	10.89300	0.67475	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.96700	8.89300	0.82525	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.96800	6.89400	1.06200	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.97000	4.89700	1.46881	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.99000	2.91900	2.37458	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.05800	0.06300	8.62069	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.02500	1.95600	3.40741	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.13200	0.14600	10.60606	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.09900	1.03900	5.45951	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.37800	0.41900	10.84656	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.34500	0.31200	9.56522	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.07700	1.14600	6.40669	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.86700	10.79300	0.68096	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.86700	8.79300	0.83456	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.86800	6.79400	1.07746	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.87100	4.79700	1.51920	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.89200	2.82100	2.45505	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06200	0.06800	9.67742	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.92900	1.86100	3.52514	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
16/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.14500	0.16100	11.03448	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.01200	0.95400	5.73123	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.42900	0.47300	10.25641	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.29600	0.26600	10.13514	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.17000	1.24000	5.98291	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.01700	9.94300	0.73874	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.01700	7.94300	0.92304	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.01800	5.94400	1.22964	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.02600	3.95400	1.78838	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.05600	0.06100	8.92857	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.07300	2.00400	3.32851	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.12600	0.13900	10.31746	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.14300	1.08200	5.33683	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.35500	0.39400	10.98592	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.37200	0.33700	9.40860	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.03100	1.10000	6.69253	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.99100	2.06400	3.66650	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.11700	10.04300	0.73144	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.11700	8.04300	0.91167	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.11800	6.04400	1.20955	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.12500	4.05300	1.74545	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.16800	2.09900	3.18266	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.11500	0.12700	10.43478	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.23200	1.17000	5.03247	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.31800	0.35100	10.37736	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.43500	0.39400	9.42529	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.94500	1.01100	6.98413	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.06200	0.05400	12.90323	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.89300	1.96500	3.80349	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.41700	10.34300	0.71038	0.00000	0.0000	0
16/07/2010	€ / 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
16/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.41700	8.34300	0.87917	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.41800	6.34400	1.15301	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.42300	4.35000	1.65046	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.45500	2.38500	2.85132	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.08800	0.09700	10.22727	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.50500	1.44000	4.31894	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.23000	0.25400	10.43478	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.64700	0.59700	7.72798	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.71100	0.76900	8.15752	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.12800	0.11200	12.50000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.60000	1.67200	4.50000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.56700	10.49300	0.70029	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.56700	8.49300	0.86378	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.56800	6.49400	1.12667	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.57200	4.49900	1.59668	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.60000	2.53000	2.69231	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.07800	0.08600	10.25641	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.64500	1.57900	4.01216	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.19600	0.21800	11.22449	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.76300	0.71100	6.81520	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.60700	0.66100	8.89621	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.17400	0.15400	11.49425	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.45500	1.52600	4.87973	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.86700	9.79300	0.74997	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.86700	7.79300	0.94064	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.86800	5.79400	1.26108	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.87800	3.80500	1.88241	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.14000	2.21200	3.36449	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.91700	9.84300	0.74619	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
16/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.91700	7.84300	0.93470	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.91800	5.84400	1.25042	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.92700	3.85500	1.83346	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.97700	1.90900	3.43955	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.13900	0.15300	10.07194	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.05600	0.99600	5.68182	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.40300	0.44600	10.66998	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.32000	0.28900	9.68750	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.12300	1.19300	6.23330	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.09000	2.16300	3.49282	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.96700	9.89300	0.74245	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.96700	7.89300	0.92883	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.96800	5.89400	1.23995	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.97700	3.90400	1.83555	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.04100	2.11300	3.52768	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.57300	0.52600	8.20244	0.00000	0.0000	0
16/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.25600	0.28300	10.54688	0.00000	0.0000	60
16/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.12460	10.19700	0.71509	0.00000	0.0000	8,620
16/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.64000	0.69200	8.12500	0.00000	0.0000	0
16/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.31500	0.29500	6.34921	0.00000	0.0000	0
16/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.61200	0.66400	8.49673	0.00000	0.0000	0
16/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.33700	0.31700	5.93472	0.00000	0.0000	0
16/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.66900	0.72200	7.92227	0.00000	0.0000	0
16/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.29400	0.27500	6.46259	0.00000	0.0000	0
16/07/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.65200	6.64290	0.13680	0.00000	0.0000	8,081
16/07/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05600	0.05400	3.57143	0.00000	0.0000	0
16/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.30400	0.31100	2.30263	0.00000	0.0000	0
16/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.67550	6.66540	0.15130	0.00000	0.0000	8,139
16/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15300	0.15000	1.96078	0.00000	0.0000	0
16/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.37800	0.38500	1.85185	0.00000	0.0000	0
16/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.41500	0.42200	1.68675	0.00000	0.0000	0
16/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14000	0.13700	2.14286	0.00000	0.0000	200
16/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.69770	6.68720	0.15677	0.00000	0.0000	5
16/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.30200	0.29800	1.32450	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
16/07/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.30400	0.31100	2.30263	0.00000	0.0000	0
16/07/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28100	0.27700	1.42349	0.00000	0.0000	0
16/07/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.33300	0.34000	2.10210	0.00000	0.0000	0
16/07/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32500	0.32000	1.53846	0.00000	0.0000	0
16/07/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.27700	0.28300	2.16606	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.32560	7.27480	0.69346	0.00000	0.0000	75
16/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.07100	0.05900	16.90141	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.24500	0.28400	15.91837	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.42100	7.36930	0.69667	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.11700	0.10300	11.96581	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.39600	0.43400	9.59596	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.10500	0.09200	12.38095	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.43400	0.47300	8.98618	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.13000	0.11500	11.53846	0.00000	0.0000	0
16/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.35900	0.39600	10.30641	0.00000	0.0000	0

Future Open Interest	340,676
Option Open Interest	369,152
Total	709,828