



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 19/07/2010

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
19/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.66270	7.73880	0.99312	7.74900	7.6740	220,451
19/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.18700	8.11100	0.92830	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.18700	6.11100	1.22838	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.18700	4.11100	1.81514	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.18800	2.11200	3.47349	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.82300	0.89600	8.86999	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.81300	1.88900	4.19195	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.81300	2.88900	2.70174	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.81300	3.88900	1.99318	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.13700	8.06100	0.93401	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.13700	6.06100	1.23839	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.13700	4.06100	1.83708	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.13800	2.06300	3.50795	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.13800	0.16600	20.28986	0.00000	0.0000	2,000
19/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.27500	0.22700	17.45455	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.87100	0.94400	8.38117	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.86300	1.93900	4.07944	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.86300	2.93900	2.65456	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.86300	3.93900	1.96738	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
19/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.12300	0.14800	20.32520	0.00000	0.0000	569
19/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.31000	0.25900	16.45161	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.23700	8.16100	0.92267	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.23700	6.16100	1.21853	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.23700	4.16100	1.79372	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.23800	2.16200	3.39589	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.10800	0.13100	21.29630	0.00000	0.0000	2,771
19/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.34500	0.29200	15.36232	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.77600	0.84800	9.27835	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.76300	1.83900	4.31083	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.76300	2.83900	2.75063	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.76300	3.83900	2.01967	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.28700	8.21100	0.91710	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.28700	6.21100	1.20884	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.28700	4.21100	1.77280	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.28800	2.21200	3.32168	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.09600	0.11600	20.83333	0.00000	0.0000	100
19/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.38300	0.32700	14.62141	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.72900	0.80000	9.73937	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.71300	1.78900	4.43666	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.71300	2.78900	2.80133	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.71300	3.78900	2.04686	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.38700	8.31100	0.90616	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.38700	6.31100	1.18992	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.38700	4.31100	1.73239	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
19/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.38800	2.31200	3.18258	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.07400	0.09000	21.62162	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.46100	0.40100	13.01518	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.63800	0.70700	10.81505	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02500	0.01800	28.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.61300	1.68900	4.71172	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.61300	2.68900	2.90853	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.61300	3.68900	2.10352	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.43700	8.36100	0.90079	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.43700	6.36100	1.18067	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.43700	4.36100	1.71287	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.43800	2.36200	3.11731	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.06600	0.08000	21.21212	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.50300	0.44100	12.32604	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.59400	0.66100	11.27946	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03100	0.02200	29.03226	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.56300	1.63900	4.86244	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.56300	2.63900	2.96528	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.56300	3.63900	2.13303	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.48700	8.41100	0.89549	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.48700	6.41100	1.17157	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.48700	4.41100	1.69378	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.48800	2.41200	3.05466	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.05800	0.07000	20.68966	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.54500	0.48100	11.74312	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.55000	0.61600	12.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03700	0.02700	27.02703	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.51300	1.58900	5.02313	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.51300	2.58900	3.02427	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
19/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.51300	3.58900	2.16339	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.63700	8.56100	0.87994	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.63700	6.56100	1.14510	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.63700	4.56100	1.63899	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.63800	2.56200	2.88097	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.42700	0.48800	14.28571	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.06400	0.04900	23.43750	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.36400	1.44000	5.57185	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.36300	2.43900	3.21625	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.36300	3.43900	2.25989	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.58700	8.51100	0.88506	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.58700	6.51100	1.15379	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.58700	4.51100	1.65686	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.58800	2.51200	2.93663	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.04500	0.05500	22.22222	0.00000	0.0000	55,000
19/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.63200	0.56600	10.44304	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.46700	0.52900	13.27623	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.05400	0.04000	25.92593	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.41400	1.49000	5.37482	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.41300	2.48900	3.14961	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.41300	3.48900	2.22678	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.73700	8.66100	0.86986	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.73700	6.66100	1.12810	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.73700	4.66100	1.60439	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.73800	2.66200	2.77575	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
19/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.03000	0.03700	23.33333	0.00000	0.0000	585
19/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.76700	0.69800	8.99609	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.35200	0.40900	16.19318	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.08900	0.07000	21.34831	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.26400	1.34000	6.01266	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.26300	2.33900	3.35837	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.26300	3.33900	2.32914	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.03900	0.04800	23.07692	0.00000	0.0000	1,000
19/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.67600	0.60900	9.91124	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.03700	7.96100	0.94563	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.03700	5.96100	1.25890	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.03700	3.96100	1.88259	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.03900	1.96300	3.72732	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.17600	0.21200	20.45455	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.21300	0.17300	18.77934	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.96800	1.04200	7.64463	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.96300	2.03900	3.87163	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.96300	3.03900	2.56497	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.96300	4.03900	1.91774	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.08700	8.01100	0.93978	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.08700	6.01100	1.24856	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.08700	4.01100	1.85955	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.08800	2.01300	3.59195	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.15600	0.18700	19.87179	0.00000	0.0000	1,200
19/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.24300	0.19800	18.51852	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.91900	0.99300	8.05223	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.91300	1.98900	3.97282	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.91300	2.98900	2.60899	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
19/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.91300	3.98900	1.94224	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.33700	8.26100	0.91160	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.33700	6.26100	1.19931	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.33700	4.26100	1.75236	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.33800	2.26200	3.25064	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.08400	0.10200	21.42857	0.00000	0.0000	500
19/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.42100	0.36300	13.77672	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.68300	0.75300	10.24890	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.66300	1.73900	4.57005	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.66300	2.73900	2.85392	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.66300	3.73900	2.07480	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.53700	8.46100	0.89024	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.53700	6.46100	1.16261	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.53700	4.46100	1.67512	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.53800	2.46200	2.99448	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.05100	0.06200	21.56863	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.58800	0.52300	11.05442	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.50800	0.57200	12.59843	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.04500	0.03300	26.66667	0.00000	0.0000	15,000
19/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.46400	1.53900	5.12295	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.46300	2.53900	3.08567	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.46300	3.53900	2.19463	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.68700	8.61100	0.87487	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.68700	6.61100	1.13653	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.68700	4.61100	1.62151	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
19/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.68800	2.61200	2.82738	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	3,000
19/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.72200	0.65300	9.55679	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.38900	0.44700	14.91003	0.00000	0.0000	1,500
19/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.07600	0.05800	23.68421	0.00000	0.0000	100
19/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.31400	1.39000	5.78387	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.31300	2.38900	3.28578	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.31300	3.38900	2.29399	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.64100	1.56500	4.63132	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.49200	1.41700	5.02681	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.90800	0.83600	7.92952	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	500
19/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.05100	0.97800	6.94577	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	3,000
19/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.44300	1.36800	5.19751	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	500
19/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.34400	1.26900	5.58036	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	1,000
19/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.95500	0.88300	7.53927	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.16100	0.13100	18.63354	0.00000	0.0000	100
19/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.22400	0.27000	20.53571	0.00000	0.0000	100
19/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.19700	0.24000	21.82741	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.18400	0.15100	17.93478	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.86100	0.79000	8.24623	0.00000	0.0000	0
19/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.02400	0.02900	20.83333	0.00000	0.0000	500
19/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.77360	7.85070	0.99182	7.80640	7.8064	34,176
19/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.17600	8.09900	0.94178	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.17600	6.09900	1.24676	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.18100	4.10700	1.76991	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.03600	0.04400	22.22222	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.21200	2.14300	3.11935	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.26400	0.29100	10.22727	0.00000	0.0000	1,000
19/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.44000	0.39000	11.36364	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.87000	0.93600	7.58621	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04600	0.03500	23.91304	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
19/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.82800	1.90500	4.21225	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.82400	2.90100	2.72663	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.82400	3.90100	2.01360	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.13200	0.14700	11.36364	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.90800	0.84600	6.82819	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.22600	8.14900	0.93606	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.22600	6.14900	1.23675	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.23100	4.15600	1.77263	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	300
19/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.26100	2.19100	3.09598	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.82800	0.89300	7.85024	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05400	0.04200	22.22222	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.77900	1.85500	4.27206	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.77400	2.85100	2.77578	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.77400	3.85100	2.04028	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.27600	8.19900	0.93040	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.27600	6.19900	1.22690	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.28100	4.20600	1.75193	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.03300	0.04000	21.21212	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.30900	2.23900	3.03162	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.23400	0.25800	10.25641	0.00000	0.0000	16,000
19/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.51000	0.45700	10.39216	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.78700	0.85100	8.13215	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06300	0.05000	20.63492	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.72900	1.80600	4.45344	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.72400	2.80100	2.82673	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.72400	3.80100	2.06767	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.32600	8.24900	0.92481	0.00000	0.0000	0
19/07/2010	\$ / 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
19/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.32600	6.24900	1.21720	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.33000	4.25600	1.70901	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.03100	0.03800	22.58065	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.35700	2.28700	2.96988	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.22100	0.24400	10.40724	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.54700	0.49300	9.87203	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.74700	0.80900	8.29987	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07300	0.05800	20.54795	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.68000	1.75600	4.52381	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.67400	2.75100	2.87958	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.67400	3.75100	2.09581	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.24900	0.27400	10.04016	0.00000	0.0000	21,570
19/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.47500	0.42300	10.94737	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.37600	8.29900	0.91929	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.37600	6.29900	1.20765	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.38000	4.30500	1.71233	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.40600	2.33500	2.95096	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.20800	0.23000	10.57692	0.00000	0.0000	4,400
19/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.58400	0.52900	9.41781	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.70800	0.76900	8.61582	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.08400	0.06800	19.04762	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.63000	1.70700	4.72393	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.62500	2.70200	2.93333	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.62400	3.70100	2.12472	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.42600	8.34900	0.91384	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.42600	6.34900	1.19826	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.43000	4.35500	1.69300	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.45400	2.38400	2.85249	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.19600	0.21700	10.71429	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.62200	0.56600	9.00322	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
19/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.67000	0.72900	8.80597	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.09600	0.07800	18.75000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.58100	1.65700	4.80708	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.57500	2.65200	2.99029	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.57400	3.65100	2.15445	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.47600	8.39900	0.90845	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.47600	6.39900	1.18901	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.48000	4.40400	1.69643	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.02700	0.03300	22.22222	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.50300	2.43200	2.83660	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.18500	0.20500	10.81081	0.00000	0.0000	1,000
19/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.66100	0.60400	8.62330	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.63400	0.69100	8.99054	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.11000	0.09000	18.18182	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.53200	1.60800	4.96084	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.52500	2.60200	3.04950	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.52400	3.60100	2.18502	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.67600	8.59900	0.88751	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.67600	6.59900	1.15339	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.67900	4.60300	1.62428	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.69800	2.62600	2.66864	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.14800	0.16400	10.81081	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.82400	0.76300	7.40291	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.50000	0.55000	10.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.17600	0.14900	15.34091	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.33600	1.41200	5.68862	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.32500	2.40200	3.31183	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.32400	3.40100	2.31649	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / 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
19/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.62600	8.54900	0.89265	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.62600	6.54900	1.16209	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.62900	4.55300	1.64182	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.64900	2.57800	2.68026	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.15600	0.17300	10.89744	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.78200	0.72200	7.67263	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.53100	0.58300	9.79284	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.15700	0.13200	15.92357	0.00000	0.0000	48,000
19/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.38500	1.46100	5.48736	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.37500	2.45200	3.24211	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.37400	3.45100	2.28216	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.12500	0.14000	12.00000	0.00000	0.0000	1,000
19/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.95100	0.88900	6.51945	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.72600	8.64900	0.88242	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.72600	6.64900	1.14481	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.72900	4.65300	1.60711	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.74700	2.67500	2.62104	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.14000	0.15500	10.71429	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.86600	0.80400	7.15935	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.46900	0.51700	10.23454	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.19500	0.16600	14.87179	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.28700	1.36300	5.90521	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.27500	2.35200	3.38462	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.27400	3.35100	2.35186	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.17500	0.19400	10.85714	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.70100	0.64300	8.27389	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.07600	7.99900	0.95344	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.07600	5.99900	1.26728	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.08200	4.00800	1.81284	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
19/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.11700	2.04700	3.30657	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.29800	0.32800	10.06711	0.00000	0.0000	8,010
19/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.37400	0.32700	12.56684	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.95700	1.02600	7.21003	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03300	0.02500	24.24242	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.92700	2.00400	3.99585	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.92400	3.00100	2.63338	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.92400	4.00100	1.96228	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.12600	8.04900	0.94758	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.12600	6.04900	1.25694	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.13200	4.05800	1.79090	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.16400	2.09500	3.18854	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.28100	0.30900	9.96441	0.00000	0.0000	30,000
19/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.40700	0.35800	12.03931	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.91300	0.98100	7.44797	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.03900	0.03000	23.07692	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.87800	1.95400	4.04686	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.87400	2.95100	2.67919	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.87400	3.95100	1.98761	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.52600	8.44900	0.90312	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.52600	6.44900	1.17990	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.52900	4.45400	1.65599	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.55100	2.48000	2.78322	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.59800	0.65400	9.36455	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.12400	0.10300	16.93548	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.48300	1.55900	5.12475	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.47500	2.55200	3.11111	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.47400	3.55100	2.21647	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
19/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.57600	8.49900	0.89785	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.57600	6.49900	1.17092	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.57900	4.50400	1.63791	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.60000	2.52900	2.73077	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.16500	0.18300	10.90909	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.74100	0.68200	7.96221	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.56400	0.61800	9.57447	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.14000	0.11700	16.42857	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.43400	1.51000	5.29986	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.42500	2.50200	3.17526	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.42400	3.50100	2.24883	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.27600	7.19900	1.05827	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.27700	5.20100	1.44021	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.28800	3.21500	2.22019	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.08000	0.09000	12.50000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.35600	1.28900	4.94100	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.72400	4.80100	1.62997	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.40200	1.33500	4.77889	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.07600	0.08600	13.15789	0.00000	0.0000	500
19/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.78000	1.71100	3.87640	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.07000	0.07900	12.85714	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.49600	1.42800	4.54545	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.05200	0.06000	15.38462	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.82800	1.75900	3.77462	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.31700	0.35100	10.72555	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.34300	0.30000	12.53644	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.21800	1.15300	5.33662	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.09200	0.10400	13.04348	0.00000	0.0000	30,000
19/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.23800	0.20600	13.44538	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.41200	0.45700	10.92233	0.00000	0.0000	15,000
19/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.12800	1.06300	5.76241	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.10200	0.11400	11.76471	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
19/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.36100	0.40200	11.35734	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.28700	0.25100	12.54355	0.00000	0.0000	500
19/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.31000	1.24300	5.11450	0.00000	0.0000	0
19/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.08400	0.09400	11.90476	0.00000	0.0000	20,000
19/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.88560	7.96360	0.98914	0.00000	0.0000	1,364
19/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.39200	0.42100	7.39796	0.00000	0.0000	0
19/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.50600	0.45700	9.68379	0.00000	0.0000	0
19/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.37500	0.40300	7.46667	0.00000	0.0000	340
19/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.53900	0.48900	9.27644	0.00000	0.0000	0
19/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.40900	0.44000	7.57946	0.00000	0.0000	0
19/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.47300	0.42600	9.93658	0.00000	0.0000	0
19/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.87000	0.81200	6.66667	0.00000	0.0000	0
19/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.25600	0.27600	7.81250	0.00000	0.0000	30,000
19/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.68100	2.61100	2.61097	0.00000	0.0000	0
19/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.06700	0.07500	11.94030	0.00000	0.0000	30,000
19/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.99930	8.07830	0.98759	0.00000	0.0000	2,900
19/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.80000	0.85200	6.50000	0.00000	0.0000	0
19/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.25100	0.22400	10.75697	0.00000	0.0000	0
19/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.77100	0.82100	6.48508	0.00000	0.0000	0
19/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.27200	0.24300	10.66176	0.00000	0.0000	0
19/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.83000	0.88400	6.50602	0.00000	0.0000	0
19/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.23100	0.20600	10.82251	0.00000	0.0000	0
19/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.75330	11.76700	0.11656	0.00000	0.0000	21,131
19/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.05600	0.05400	3.57143	0.00000	0.0000	0
19/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.10300	1.08700	1.45059	0.00000	0.0000	0
19/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
19/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.01100	0.99500	1.58259	0.00000	0.0000	0
19/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.06000	0.05800	3.33333	0.00000	0.0000	0
19/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.05700	1.04100	1.51372	0.00000	0.0000	0
19/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.42900	0.41400	3.49650	0.00000	0.0000	0
19/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.18200	0.18100	0.54945	0.00000	0.0000	417
19/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.91850	11.93280	0.11998	0.00000	0.0000	12,417
19/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.47600	0.47800	0.42017	0.00000	0.0000	0
19/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.45800	0.44500	2.83843	0.00000	0.0000	0
19/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.43100	0.41800	3.01624	0.00000	0.0000	0
19/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.49900	0.50100	0.40080	0.00000	0.0000	50
19/07/2010	£ / R 2011/03/14			Foreign Exchange Future	12.08430	12.09870	0.11916	0.00000	0.0000	510
19/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.75200	0.75500	0.39894	0.00000	0.0000	0
19/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.46800	0.45600	2.56410	0.00000	0.0000	0
19/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.72800	0.73000	0.27473	0.00000	0.0000	0
19/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.49400	0.48100	2.63158	0.00000	0.0000	0
19/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.77700	0.78000	0.38610	0.00000	0.0000	0
19/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.44300	0.43100	2.70880	0.00000	0.0000	0
19/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08870	0.08930	0.67644	0.00000	0.0000	221
19/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00637	0.00687	7.84929	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
19/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00057	0.00047	17.54386	0.00000	0.0000	0
19/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.09020	0.09070	0.55432	0.00000	0.0000	0
19/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00686	0.00708	3.20700	0.00000	0.0000	0
19/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00266	0.00238	10.52632	0.00000	0.0000	0
19/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00307	0.00313	1.95440	0.00000	0.0000	0
19/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00887	0.00843	4.96054	0.00000	0.0000	0
19/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01456	0.01500	3.02198	0.00000	0.0000	0
19/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00036	0.00030	16.66667	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.91650	10.02870	1.13145	10.01500	9.9575	16,271
19/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.75200	1.64100	6.33562	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.11300	0.14800	30.97345	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.39700	0.31900	19.64736	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.64000	0.54600	14.68750	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.05600	0.07500	33.92857	0.00000	0.0000	2,530
19/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.26100	0.19800	24.13793	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.17700	0.22700	28.24859	0.00000	0.0000	2,000
19/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.15800	0.11700	25.94937	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.27400	0.34600	26.27737	0.00000	0.0000	750
19/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.64900	0.75100	15.71649	0.00000	0.0000	0
19/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.03300	0.02200	33.33333	0.00000	0.0000	1,500
19/07/2010	€ / R 2010/12/13			Foreign Exchange Future	10.05690	10.17030	1.12758	10.14600	10.1065	6,518
19/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.14300	10.03000	1.11407	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.14300	8.03000	1.38769	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.14400	6.03100	1.83919	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.15200	4.04100	2.67341	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.19400	2.08800	4.83136	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.11600	0.13100	12.93103	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.25900	1.16100	7.78396	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.31500	0.36000	14.28571	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.45800	0.39000	14.84716	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.92700	1.02400	10.46386	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.07000	0.05400	22.85714	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.86700	1.97900	5.99893	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.05900	0.06500	10.16949	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.05200	1.94500	5.21442	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.19300	10.08000	1.10860	0.00000	0.0000	0
19/07/2010	€ / 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
19/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.19300	8.08000	1.37923	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.19400	6.08100	1.82435	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.20100	4.09000	2.64223	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.24200	2.13500	4.77252	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.11100	0.12500	12.61261	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.30400	1.20500	7.59202	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.29800	0.34100	14.42953	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.49100	0.42100	14.25662	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.88600	0.98200	10.83521	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07900	0.06200	21.51899	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.81800	1.93000	6.16062	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.89300	10.78000	1.03736	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.89300	8.78000	1.27066	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.89400	6.78100	1.63911	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.89700	4.78400	2.30754	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.91900	2.80900	3.76841	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06300	0.07000	11.11111	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.95600	1.85000	5.41922	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.14600	0.16600	13.69863	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.03900	0.94600	8.95091	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.41900	0.48400	15.51313	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.31200	0.26400	15.38462	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.14600	1.25300	9.33682	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.79300	10.68000	1.04697	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.79300	8.68000	1.28511	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.79400	6.68100	1.66323	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.79700	4.68500	2.33479	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.82100	2.71200	3.86388	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.86100	1.75600	5.64213	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
19/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.16100	0.18300	13.66460	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.95400	0.86300	9.53878	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.47300	0.54200	14.58774	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.26600	0.22200	16.54135	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.24000	1.34800	8.70968	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.94300	9.83000	1.13648	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.94300	7.83000	1.42264	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.94400	5.83100	1.90108	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.95400	3.84200	2.83257	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06100	0.06800	11.47541	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.00400	1.89800	5.28942	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.13900	0.15800	13.66906	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.08200	0.98800	8.68762	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.39400	0.45600	15.73604	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.33700	0.28600	15.13353	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.10000	1.20600	9.63636	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.06400	2.17600	5.42636	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.04300	9.93000	1.12516	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.04300	7.93000	1.40495	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.04400	5.93100	1.86962	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.05300	3.94200	2.73871	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05600	0.06300	12.50000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.09900	1.99300	5.05002	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.12700	0.14400	13.38583	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.17000	1.07400	8.20513	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.35100	0.40400	15.09972	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.39400	0.33400	15.22843	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.01100	1.11300	10.08902	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.05400	0.04300	20.37037	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.96500	2.07700	5.69975	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.34300	10.23000	1.09253	0.00000	0.0000	0
19/07/2010	€ / 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
19/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.34300	8.23000	1.35443	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.34400	6.23100	1.78121	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.35000	4.23800	2.57471	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04200	0.04800	14.28571	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.38500	2.27800	4.48637	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.09700	0.10900	12.37113	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.44000	1.33900	7.01389	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.25400	0.29100	14.56693	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.59700	0.52100	12.73032	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.76900	0.85900	11.70351	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.11200	0.08900	20.53571	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.67200	1.78300	6.63876	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.49300	10.38000	1.07691	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.49300	8.38000	1.33051	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.49400	6.38100	1.74007	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.49900	4.38700	2.48944	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.03700	0.04200	13.51351	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.53000	2.42200	4.26877	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.08600	0.09600	11.62791	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.57900	1.47600	6.52312	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.21800	0.24800	13.76147	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.71100	0.62800	11.67370	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.66100	0.74400	12.55673	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.15400	0.12400	19.48052	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.52600	1.63600	7.20839	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.79300	9.68000	1.15389	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.79300	7.68000	1.45002	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.79400	5.68200	1.93303	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.80500	3.69400	2.91721	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.21200	2.32500	5.10850	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.84300	9.73000	1.14802	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
19/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.84300	7.73000	1.44078	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.84400	5.73100	1.93361	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.85500	3.74300	2.90532	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06600	0.07300	10.60606	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.90900	1.80300	5.55265	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.15300	0.17400	13.72549	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.99600	0.90400	9.23695	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.44600	0.51200	14.79821	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.28900	0.24200	16.26298	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.19300	1.30000	8.96899	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.16300	2.27500	5.17799	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.89300	9.78000	1.14222	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.89300	7.78000	1.43165	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.89400	5.78100	1.91720	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.90400	3.79300	2.84324	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.11300	2.22600	5.34785	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.52600	0.45300	13.87833	0.00000	0.0000	0
19/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.28300	0.32300	14.13428	0.00000	0.0000	60
19/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.19700	10.31130	1.12092	0.00000	0.0000	8,620
19/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.69200	0.76500	10.54913	0.00000	0.0000	0
19/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.29500	0.25400	13.89831	0.00000	0.0000	0
19/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.66400	0.73500	10.69277	0.00000	0.0000	0
19/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.31700	0.27400	13.56467	0.00000	0.0000	0
19/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.72200	0.79700	10.38781	0.00000	0.0000	0
19/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.27500	0.23600	14.18182	0.00000	0.0000	0
19/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.64290	6.65990	0.25591	0.00000	0.0000	8,081
19/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	0
19/07/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.31100	0.29300	5.78778	0.00000	0.0000	0
19/07/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.66540	6.68290	0.26255	6.69550	6.6650	8,167
19/07/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15000	0.15100	0.66667	0.00000	0.0000	0
19/07/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.38500	0.36800	4.41558	0.00000	0.0000	0
19/07/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.42200	0.40500	4.02844	0.00000	0.0000	0
19/07/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.13700	0.13800	0.72993	0.00000	0.0000	200
19/07/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.68720	6.70420	0.25422	0.00000	0.0000	5
19/07/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29800	0.30200	1.34228	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
19/07/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.31100	0.29800	4.18006	0.00000	0.0000	0
19/07/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27700	0.28100	1.44404	0.00000	0.0000	0
19/07/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.34000	0.32700	3.82353	0.00000	0.0000	0
19/07/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32000	0.32500	1.56250	0.00000	0.0000	0
19/07/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.28300	0.27100	4.24028	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.27480	7.32630	0.70792	0.00000	0.0000	75
19/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.05900	0.07500	27.11864	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.28400	0.24900	12.32394	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.36930	7.42180	0.71242	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.10300	0.11400	10.67961	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.43400	0.39200	9.67742	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.09200	0.10200	10.86957	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.47300	0.43000	9.09091	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.11500	0.12700	10.43478	0.00000	0.0000	0
19/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.39600	0.35500	10.35354	0.00000	0.0000	0
Future Open Interest										340,907
Option Open Interest										369,152
Total										710,059