



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 21/07/2010

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
21/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.68150	7.59940	1.06880	7.63780	7.5850	224,734
21/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.16900	8.25100	1.00379	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.16900	6.25100	1.32923	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.16900	4.25100	1.96690	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.17000	2.25200	3.77880	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.84000	0.76200	9.28571	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.83200	1.75000	4.47598	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.83200	2.74900	2.93079	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.83200	3.74900	2.16597	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.11900	8.20100	1.00998	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.11900	6.20100	1.34009	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.11900	4.20100	1.99077	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.12000	2.20200	3.86792	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.13900	0.10800	22.30216	0.00000	0.0000	2,000
21/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.25800	0.30900	19.76744	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.88800	0.80900	8.89640	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.88200	1.80000	4.35707	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.88200	2.79900	2.87994	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.88200	3.79900	2.13807	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
21/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.12300	0.09500	22.76423	0.00000	0.0000	569
21/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.29200	0.34600	18.49315	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.21900	8.30100	0.99769	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.21900	6.30100	1.31854	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.21900	4.30100	1.94359	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.22000	2.30200	3.69369	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.10800	0.08300	23.14815	0.00000	0.0000	2,771
21/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.32700	0.38400	17.43119	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.79200	0.71500	9.72222	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01100	0.01600	45.45455	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.78200	1.70000	4.60157	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.78200	2.69900	2.98347	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.78200	3.69900	2.19461	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.26900	8.35100	0.99166	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.26900	6.35100	1.30802	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.26900	4.35100	1.92082	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.27000	2.35200	3.61233	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.09500	0.07300	23.15789	0.00000	0.0000	100
21/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.36400	0.42400	16.48352	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.74500	0.66800	10.33557	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01400	0.01900	35.71429	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.73200	1.65000	4.73441	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.73200	2.64900	3.03807	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.73200	3.64900	2.22401	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.36900	8.45100	0.97981	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.36900	6.45100	1.28749	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.36900	4.45100	1.87686	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
21/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.37000	2.45200	3.45992	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.07400	0.05600	24.32432	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.44300	0.50700	14.44695	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.65300	0.57800	11.48545	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02200	0.02900	31.81818	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.63200	1.55000	5.02451	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.63200	2.54900	3.15350	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.63200	3.54900	2.28524	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.41900	8.50100	0.97399	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.41900	6.50100	1.27746	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.41900	4.50100	1.85562	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.42000	2.50200	3.38843	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.06500	0.04900	24.61538	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.48400	0.55000	13.63636	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.60800	0.53400	12.17105	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02700	0.03500	29.62963	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.58200	1.50000	5.18331	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.58200	2.49900	3.21456	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.58200	3.49900	2.31714	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.46900	8.55100	0.96824	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.46900	6.55100	1.26758	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.46900	4.55100	1.83486	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.47000	2.55200	3.31984	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.05700	0.04200	26.31579	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.52600	0.59300	12.73764	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.56300	0.49200	12.61101	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03200	0.04300	34.37500	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.53200	1.45000	5.35248	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.53200	2.44900	3.27804	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
21/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.53200	3.44900	2.34994	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.61900	8.70100	0.95139	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.61900	6.70100	1.23886	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.61900	4.70100	1.77528	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.62000	2.70100	3.09160	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.43800	0.37200	15.06849	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.05700	0.07300	28.07018	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.38200	1.30000	5.93343	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.38200	2.29900	3.48447	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.38200	3.29900	2.45417	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.56900	8.65100	0.95694	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.56900	6.65100	1.24829	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.56900	4.65100	1.79470	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.57000	2.65100	3.15175	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.04400	0.03200	27.27273	0.00000	0.0000	55,000
21/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.61300	0.68300	11.41925	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.47900	0.41000	14.40501	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.04800	0.06100	27.08333	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.43200	1.35000	5.72626	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.43200	2.34900	3.41283	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.43200	3.34900	2.41841	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.71900	8.80100	0.94047	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.71900	6.80100	1.22042	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.71900	4.80100	1.73766	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.71900	2.80100	3.01581	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
21/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	585
21/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.74800	0.82300	10.02674	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.36200	0.30000	17.12707	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.08100	0.10100	24.69136	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.28300	1.20100	6.39127	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.28200	2.19900	3.63716	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.28200	3.19900	2.52895	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.03800	0.02800	26.31579	0.00000	0.0000	1,000
21/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.65700	0.72900	10.95890	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.01900	8.10100	1.02257	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.01900	6.10100	1.36235	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.01900	4.10100	2.04031	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.02000	2.10200	4.05941	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.17800	0.14000	21.34831	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.19700	0.24100	22.33503	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.98500	0.90500	8.12183	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.98200	1.89900	4.18769	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.98200	2.89900	2.78337	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.98200	3.89900	2.08438	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.06900	8.15100	1.01623	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.06900	6.15100	1.35113	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.06900	4.15100	2.01524	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.07000	2.15200	3.96135	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.15700	0.12300	21.65605	0.00000	0.0000	1,200
21/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.22600	0.27400	21.23894	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.93600	0.85700	8.44017	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.93200	1.84900	4.29607	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.93200	2.84900	2.83083	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
21/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.93200	3.84900	2.11089	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.31900	8.40100	0.98570	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.31900	6.40100	1.29767	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.31900	4.40100	1.89859	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.32000	2.40200	3.53448	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.08400	0.06400	23.80952	0.00000	0.0000	20,500
21/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.40300	0.46500	15.38462	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.69800	0.62300	10.74499	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01700	0.02400	41.17647	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.68200	1.60000	4.87515	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.68200	2.59900	3.09471	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.68200	3.59900	2.25421	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.51900	8.60100	0.96255	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.51900	6.60100	1.25786	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.51900	4.60100	1.81456	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.52000	2.60100	3.21429	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.05000	0.03700	26.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.56900	0.63800	12.12654	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.52100	0.45000	13.62764	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.04000	0.05100	27.50000	0.00000	0.0000	15,000
21/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.48200	1.40000	5.53306	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.48200	2.39900	3.34408	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.48200	3.39900	2.38369	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.66900	8.75100	0.94590	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.66900	6.75100	1.22957	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.66900	4.75100	1.75626	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
21/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.67000	2.75100	3.03371	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.03400	0.02500	26.47059	0.00000	0.0000	3,000
21/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.70300	0.77600	10.38407	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.39900	0.33500	16.04010	0.00000	0.0000	1,500
21/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.06800	0.08600	26.47059	0.00000	0.0000	100
21/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.33300	1.25100	6.15154	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.33200	2.24900	3.55918	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.33200	3.24900	2.49100	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.62200	1.70300	4.99383	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.47400	1.55400	5.42741	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.88900	0.96600	8.66142	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	500
21/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.03300	1.11100	7.55082	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	3,000
21/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.42400	1.50500	5.68820	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	500
21/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.32600	1.40600	6.03318	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	1,000
21/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.93700	1.01400	8.21772	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.15000	0.18100	20.66667	0.00000	0.0000	100
21/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.23100	0.18000	22.07792	0.00000	0.0000	100
21/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.20300	0.15900	21.67488	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.17200	0.21000	22.09302	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.84200	0.91800	9.02613	0.00000	0.0000	0
21/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	500
21/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.79170	7.70820	1.07165	7.78200	7.6875	34,807
21/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.15800	8.24200	1.02966	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.15800	6.24200	1.36408	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.16500	4.24600	1.94478	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.19900	2.27400	3.41064	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.26700	0.23200	13.10861	0.00000	0.0000	1,000
21/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.42500	0.47400	11.52941	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.88200	0.80600	8.61678	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04000	0.04800	20.00000	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
21/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.84600	1.76200	4.55038	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.84200	2.75900	2.92048	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.84200	3.75800	2.18636	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.13500	0.11600	14.07407	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.89300	0.95800	7.27884	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.20800	8.29200	1.02339	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.20800	6.29200	1.35309	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.21500	4.29600	1.92171	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.03900	0.03100	20.51282	0.00000	0.0000	300
21/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.24700	2.32300	3.38229	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.84000	0.76500	8.92857	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.04800	0.05700	18.75000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.79600	1.71300	4.62138	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.79200	2.70900	2.97278	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.79200	3.70800	2.21519	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.25800	8.34200	1.01720	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.25800	6.34200	1.34228	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.26400	4.34600	1.92308	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.29500	2.37100	3.31155	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.23700	0.20600	13.08017	0.00000	0.0000	16,000
21/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.49500	0.54800	10.70707	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.79800	0.72500	9.14787	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.05600	0.06700	19.64286	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.74700	1.66300	4.80824	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.74200	2.65900	3.02699	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.74200	3.65800	2.24479	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.30800	8.39200	1.01107	0.00000	0.0000	0
21/07/2010	\$ / 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
21/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.30800	6.39200	1.33164	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.31400	4.39500	1.87761	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.34300	2.41900	3.24370	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.22300	0.19400	13.00448	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.53100	0.58600	10.35782	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.75800	0.68500	9.63061	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.06600	0.07700	16.66667	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.69700	1.61400	4.89098	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.69200	2.60900	3.08321	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.69200	3.60800	2.27519	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.25100	0.21900	12.74900	0.00000	0.0000	21,570
21/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.45900	0.51100	11.32898	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.35800	8.44200	1.00503	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.35800	6.44200	1.32117	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.36300	4.44500	1.87944	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.39200	2.46800	3.17726	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.21100	0.18200	13.74408	0.00000	0.0000	4,400
21/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.56900	0.62400	9.66608	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.71800	0.64800	9.74930	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.07600	0.09000	18.42105	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.64800	1.56400	5.09709	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.64300	2.55900	3.17821	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.64200	3.55800	2.30643	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.40800	8.49200	0.99905	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.40800	6.49200	1.31086	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.41300	4.49500	1.85815	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.44000	2.51700	3.15574	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.19900	0.17200	13.56784	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.60700	0.66400	9.39044	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
21/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.68000	0.61100	10.14706	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.08800	0.10300	17.04545	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.59900	1.51500	5.25328	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.59300	2.50900	3.23949	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.59200	3.50800	2.33853	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.45800	8.54200	0.99314	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.45800	6.54200	1.30071	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.46300	4.54500	1.83733	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03100	0.02300	25.80645	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.48900	2.56500	3.05344	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.18800	0.16200	13.82979	0.00000	0.0000	1,000
21/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.64600	0.70400	8.97833	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.64300	0.57500	10.57543	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.10100	0.11700	15.84158	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.54900	1.46600	5.35830	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.54300	2.45900	3.30319	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.54200	3.45800	2.37154	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.65800	8.74200	0.97020	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.65800	6.74200	1.26164	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.66200	4.74400	1.75890	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.68400	2.76100	2.86885	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.15100	0.12900	14.56954	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.80900	0.87100	7.66378	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.50700	0.44700	11.83432	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.16500	0.18900	14.54545	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.35300	1.26900	6.20843	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.34300	2.26000	3.54247	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.34200	3.25800	2.51346	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / 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
21/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.60800	8.69200	0.97584	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.60800	6.69200	1.27119	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.61200	4.69400	1.77797	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02700	0.02000	25.92593	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.63500	2.71200	2.92220	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.15900	0.13700	13.83648	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.76700	0.82900	8.08344	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.53900	0.47700	11.50278	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.14700	0.16900	14.96599	0.00000	0.0000	48,000
21/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.40200	1.31800	5.99144	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.39300	2.31000	3.46845	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.39200	3.30800	2.47642	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.12900	0.11000	14.72868	0.00000	0.0000	4,817
21/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.93700	1.00200	6.93703	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.70800	8.79200	0.96463	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.70800	6.79200	1.25224	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.71100	4.79400	1.76183	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.73200	2.81000	2.85505	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.14300	0.12200	14.68531	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.85100	0.91400	7.40306	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.47700	0.41900	12.15933	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.18500	0.21100	14.05405	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.30400	1.22000	6.44172	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.29300	2.21000	3.61971	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.29200	3.20800	2.55164	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.17800	0.15300	14.04494	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.68600	0.74500	8.60058	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.05800	8.14200	1.04244	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.05800	6.14200	1.38660	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.06600	4.14700	1.99213	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
21/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04500	0.03600	20.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.10300	2.17800	3.56633	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.30100	0.26300	12.62458	0.00000	0.0000	10,360
21/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.35900	0.40500	12.81337	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.97000	0.89200	8.04124	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.02800	0.03400	21.42857	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.94500	1.86200	4.26735	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.94200	2.85900	2.82121	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.94200	3.85800	2.13090	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.10800	8.19200	1.03601	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.10800	6.19200	1.37525	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.11600	4.19600	1.94363	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.04300	0.03400	20.93023	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.15100	2.22600	3.48675	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.28300	0.24700	12.72085	0.00000	0.0000	30,000
21/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.39100	0.43900	12.27621	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.92600	0.84800	8.42333	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.03400	0.04000	17.64706	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.89500	1.81200	4.37995	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.89200	2.80900	2.86999	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.89200	3.80800	2.15827	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.50800	8.59200	0.98731	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.50800	6.59200	1.29072	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.51200	4.59500	1.83954	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.53700	2.61400	3.03508	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.60700	0.54100	10.87315	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.11500	0.13300	15.65217	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.50000	1.41600	5.60000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.49300	2.40900	3.36943	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.49200	3.40800	2.40550	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
21/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.55800	8.64200	0.98154	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.55800	6.64200	1.28088	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.56200	4.64400	1.79746	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.58600	2.66300	2.97757	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.16800	0.14500	13.69048	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.72600	0.78700	8.40220	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.57300	0.50900	11.16928	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.13100	0.15100	15.26718	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.45100	1.36700	5.78911	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.44300	2.35900	3.43840	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.44200	3.35800	2.44044	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.25800	7.34200	1.15734	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.25900	5.34300	1.59726	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.27300	3.35200	2.41369	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.08400	0.07100	15.47619	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.34200	1.41300	5.29061	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.74200	4.65800	1.77140	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.38800	1.46000	5.18732	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.08000	0.06800	15.00000	0.00000	0.0000	500
21/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.05800	0.04900	15.51724	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.76600	1.84100	4.24689	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.07400	0.06200	16.21622	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.48200	1.55400	4.85830	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.05600	0.04700	16.07143	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.81400	1.88900	4.13451	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.32000	0.28000	12.50000	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.32800	0.37200	13.41463	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.20400	1.27400	5.81395	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.09600	0.08200	14.58333	0.00000	0.0000	30,000
21/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.22700	0.25700	13.21586	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.41900	0.36500	12.88783	0.00000	0.0000	15,000
21/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.11300	1.18200	6.19946	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.10500	0.09000	14.28571	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
21/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.36700	0.31700	13.62398	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.27500	0.30900	12.36364	0.00000	0.0000	500
21/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.29500	1.36600	5.48263	0.00000	0.0000	0
21/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.08700	0.07400	14.94253	0.00000	0.0000	20,000
21/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.90570	7.81920	1.09415	0.00000	0.0000	1,150
21/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.39600	0.35600	10.10101	0.00000	0.0000	0
21/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.49000	0.53700	9.59184	0.00000	0.0000	0
21/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.37900	0.34000	10.29024	0.00000	0.0000	340
21/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.52300	0.57100	9.17782	0.00000	0.0000	0
21/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.41400	0.37200	10.14493	0.00000	0.0000	0
21/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.45800	0.50300	9.82533	0.00000	0.0000	0
21/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.85400	0.91200	6.79157	0.00000	0.0000	0
21/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.26000	0.23100	11.15385	0.00000	0.0000	30,000
21/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.66500	2.74100	2.85178	0.00000	0.0000	0
21/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.07100	0.06000	15.49296	0.00000	0.0000	30,000
21/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.01830	7.93160	1.08128	0.00000	0.0000	2,900
21/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.81000	0.74700	7.77778	0.00000	0.0000	0
21/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.24200	0.26500	9.50413	0.00000	0.0000	0
21/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.78000	0.71900	7.82051	0.00000	0.0000	0
21/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.26200	0.28700	9.54198	0.00000	0.0000	0
21/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.84100	0.77700	7.60999	0.00000	0.0000	0
21/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.22300	0.24500	9.86547	0.00000	0.0000	0
21/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.70300	11.55740	1.24413	11.58700	11.5705	21,266
21/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.05100	0.03500	31.37255	0.00000	0.0000	0
21/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.14800	1.27800	11.32404	0.00000	0.0000	0
21/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.05800	0.04000	31.03448	0.00000	0.0000	0
21/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.05500	1.18300	12.13270	0.00000	0.0000	0
21/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.05500	0.03800	30.90909	0.00000	0.0000	0
21/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.10200	1.23100	11.70599	0.00000	0.0000	0
21/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.46500	0.56300	21.07527	0.00000	0.0000	0
21/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.16800	0.12000	28.57143	0.00000	0.0000	417
21/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.86630	11.71840	1.24639	11.74700	11.7470	12,428
21/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.44800	0.38000	15.17857	0.00000	0.0000	0
21/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.48200	0.56200	16.59751	0.00000	0.0000	0
21/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.45200	0.52900	17.03540	0.00000	0.0000	0
21/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.46800	0.39700	15.17094	0.00000	0.0000	50
21/07/2010	£ / R 2011/03/14			Foreign Exchange Future	12.03280	11.88130	1.25906	0.00000	0.0000	510
21/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.72100	0.63200	12.34397	0.00000	0.0000	0
21/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.48800	0.55100	12.90984	0.00000	0.0000	0
21/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.69700	0.61000	12.48207	0.00000	0.0000	0
21/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.51400	0.57900	12.64591	0.00000	0.0000	0
21/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.74500	0.65400	12.21477	0.00000	0.0000	0
21/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.46200	0.52300	13.20346	0.00000	0.0000	0
21/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08830	0.08720	1.24575	0.00000	0.0000	484
21/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00597	0.00511	14.40536	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
21/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00057	0.00081	42.10526	0.00000	0.0000	0
21/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08970	0.08860	1.22631	0.00000	0.0000	0
21/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00640	0.00584	8.75000	0.00000	0.0000	0
21/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00270	0.00324	20.00000	0.00000	0.0000	0
21/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00278	0.00254	8.63309	0.00000	0.0000	0
21/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00908	0.00994	9.47137	0.00000	0.0000	0
21/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01404	0.01305	7.05128	0.00000	0.0000	0
21/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00034	0.00045	32.35294	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.89800	9.74130	1.58315	9.86100	9.8100	16,098
21/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.77100	1.92600	8.75212	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.10700	0.06800	36.44860	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.40900	0.52700	28.85086	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.65500	0.79100	20.76336	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.05300	0.03200	39.62264	0.00000	0.0000	2,530
21/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.27000	0.37000	37.03704	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.16800	0.11100	33.92857	0.00000	0.0000	2,000
21/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.16500	0.23600	43.03030	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.26300	0.17700	32.69962	0.00000	0.0000	750
21/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.63200	0.49700	21.36076	0.00000	0.0000	0
21/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.03400	0.05600	64.70588	0.00000	0.0000	1,500
21/07/2010	€ / R 2010/12/13			Foreign Exchange Future	10.03650	9.87800	1.57924	9.96650	9.9665	6,572
21/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.16400	10.32200	1.55451	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.16400	8.32200	1.93533	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.16500	6.32300	2.56285	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.16800	4.32800	3.83877	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05100	0.04000	21.56863	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.21500	2.36200	6.63657	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.11300	0.09400	16.81416	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.27700	1.41600	10.88489	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.31200	0.24800	20.51282	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.47600	0.57000	19.74790	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.90500	0.77300	14.58564	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06900	0.09500	37.68116	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.84500	1.69000	8.40108	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.05700	0.04700	17.54386	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.07100	2.21900	7.14631	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.21400	10.37200	1.54690	0.00000	0.0000	0
21/07/2010	€ / 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
21/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.21400	8.37200	1.92355	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.21500	6.37300	2.54224	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.21800	4.37800	3.79327	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04900	0.03800	22.44898	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.26300	2.41000	6.49580	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.10800	0.09000	16.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.32200	1.46200	10.59002	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.29500	0.23500	20.33898	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.50900	0.60700	19.25344	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.86300	0.73500	14.83198	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07700	0.10700	38.96104	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.79500	1.64100	8.57939	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.91400	11.07200	1.44768	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.91400	9.07200	1.77249	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.91500	7.07200	2.27043	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.91600	5.07500	3.23434	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.93800	3.09200	5.24166	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06100	0.05200	14.75410	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.97500	2.12400	7.54430	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.14200	0.11700	17.60563	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.05600	1.18900	12.59470	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.41000	0.32600	20.48780	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.32400	0.39800	22.83951	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.12600	0.97700	13.23268	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04000	0.04900	22.50000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.81400	10.97200	1.46107	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.81400	8.97200	1.79260	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.81500	6.97200	2.30374	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.81600	4.97500	3.30150	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.84100	2.99400	5.38543	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.87900	2.02900	7.98297	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
21/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.15700	0.12800	18.47134	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.97100	1.10000	13.28527	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.45700	0.36500	20.13129	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.27100	0.33700	24.35424	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.21800	1.06500	12.56158	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03200	0.03700	15.62500	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.96400	10.12200	1.58571	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.96400	8.12200	1.98393	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.96500	6.12300	2.64878	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.97000	4.13000	4.03023	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.02300	2.17100	7.31587	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.13600	0.11200	17.64706	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.10000	1.23400	12.18182	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.38800	0.30900	20.36082	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.35200	0.43100	22.44318	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.08100	0.93500	13.50601	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04500	0.05700	26.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.04300	1.88700	7.63583	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.06400	10.22200	1.56995	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.06400	8.22200	1.95933	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.06500	6.22300	2.60511	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.06900	4.22900	3.93217	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05500	0.04400	20.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.11900	2.26600	6.93723	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.12400	0.10200	17.74194	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.18800	1.32400	11.44781	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.34800	0.27700	20.40230	0.00000	0.0000	375
21/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.41200	0.49900	21.11650	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.99200	0.85200	14.11290	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.05600	0.07400	32.14286	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.94400	1.78800	8.02469	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.36400	10.52200	1.52451	0.00000	0.0000	0
21/07/2010	€ / 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
21/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.36400	8.52200	1.88905	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.36500	6.52300	2.48233	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.36700	4.52700	3.66384	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04500	0.03300	26.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.40900	2.55500	6.06061	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.09400	0.07900	15.95745	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.45800	1.60100	9.80796	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.25000	0.20000	20.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.61400	0.72200	17.58958	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.74000	0.62700	15.27027	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.10400	0.14900	43.26923	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.64800	1.49500	9.28398	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01200	0.01700	41.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.51400	10.67200	1.50276	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.51400	8.67200	1.85577	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.51500	6.67300	2.42517	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.51700	4.67600	3.52004	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.55300	2.70100	5.79710	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.08300	0.07100	14.45783	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.59700	1.74300	9.14214	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.21300	0.17200	19.24883	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.72700	0.84400	16.09354	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.62900	0.52900	15.89825	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.14300	0.20100	40.55944	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.50100	1.35000	10.05996	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.01500	0.02200	46.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.81400	9.97200	1.60994	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.81400	7.97200	2.02201	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.81500	5.97300	2.71711	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.82100	3.98200	4.21356	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.19100	2.03500	7.12004	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.86400	10.02200	1.60178	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
21/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.86400	8.02200	2.00916	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.86500	6.02300	2.69395	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.87000	4.03100	4.16021	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06300	0.05400	14.28571	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.92700	2.07600	7.73223	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.15000	0.12200	18.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.01400	1.14400	12.82051	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.43300	0.34500	20.32333	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.29700	0.36700	23.56902	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.17200	1.02100	12.88396	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03600	0.04300	19.44444	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.14200	1.98500	7.32960	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.91400	10.07200	1.59371	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.91400	8.07200	1.99646	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.91500	6.07300	2.67117	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.92000	4.08100	4.10714	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.09200	1.93600	7.45698	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.54300	0.64500	18.78453	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.27900	0.22300	20.07168	0.00000	0.0000	60
21/07/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.00000	0.49900	100.00000	0.00000	0.0000	0
21/07/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.00000	0.22100	100.00000	0.00000	0.0000	750
21/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.17860	10.01660	1.59157	0.00000	0.0000	8,620
21/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.67600	0.57500	14.94083	0.00000	0.0000	0
21/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.29700	0.35800	20.53872	0.00000	0.0000	0
21/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.64800	0.54900	15.27778	0.00000	0.0000	0
21/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.31900	0.38200	19.74922	0.00000	0.0000	0
21/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.70500	0.60100	14.75177	0.00000	0.0000	0
21/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.27600	0.33400	21.01449	0.00000	0.0000	0
21/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.68840	6.66340	0.37378	0.00000	0.0000	8,081
21/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
21/07/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.27000	0.28900	7.03704	0.00000	0.0000	0
21/07/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.70950	6.68340	0.38900	6.67900	6.6790	8,119
21/07/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15800	0.14900	5.69620	0.00000	0.0000	0
21/07/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.34900	0.36600	4.87106	0.00000	0.0000	0
21/07/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.38500	0.40300	4.67532	0.00000	0.0000	0
21/07/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14400	0.13600	5.55556	0.00000	0.0000	200

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
21/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.73190	6.70370	0.41890	6.71600	6.7160	25
21/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.31300	0.29800	4.79233	0.00000	0.0000	0
21/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.28100	0.29400	4.62633	0.00000	0.0000	0
21/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.29100	0.27900	4.12371	0.00000	0.0000	0
21/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.30900	0.32500	5.17799	0.00000	0.0000	0
21/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.33700	0.32200	4.45104	0.00000	0.0000	0
21/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.25500	0.26800	5.09804	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.26720	7.27250	0.07293	0.00000	0.0000	75
21/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.29300	0.28500	2.73038	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.36120	7.36520	0.05434	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.09900	0.09500	4.04040	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.43800	0.43000	1.82648	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.08900	0.08500	4.49438	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.47800	0.47000	1.67364	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.11000	0.10600	3.63636	0.00000	0.0000	0
21/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.39900	0.39100	2.00501	0.00000	0.0000	0

**Future Open Interest**

**345,869**

**Option Open Interest**

**396,444**

**Total**

**742,313**