



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 22/07/2010

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
22/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.59940	7.50980	1.17904	7.63260	7.5022	225,412
22/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.25100	8.34000	1.07866	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.25100	6.34000	1.42377	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.25100	4.34000	2.09363	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.25200	2.34100	3.95204	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.76200	0.67700	11.15486	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.75000	1.66000	5.14286	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.74900	2.66000	3.23754	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.74900	3.66000	2.37397	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.20100	8.29000	1.08523	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.20100	6.29000	1.43525	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.20100	4.29000	2.11854	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.20200	2.29100	4.04178	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.10800	0.08200	24.07407	0.00000	0.0000	2,000
22/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.30900	0.37200	20.38835	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.80900	0.72400	10.50680	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.80000	1.71000	5.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.79900	2.71000	3.17971	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.79900	3.71000	2.34272	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
22/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.09500	0.07200	24.21053	0.00000	0.0000	569
22/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.34600	0.41200	19.07514	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.30100	8.39000	1.07216	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.30100	6.39000	1.41247	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.30100	4.39000	2.06929	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.30200	2.39100	3.86620	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.08300	0.06200	25.30120	0.00000	0.0000	2,771
22/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.38400	0.45200	17.70833	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.71500	0.63100	11.74825	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.70000	1.61000	5.29412	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.69900	2.61000	3.29752	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.69900	3.61000	2.40606	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.35100	8.44000	1.06574	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.35100	6.44000	1.40135	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.35100	4.44000	2.04551	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.35200	2.44100	3.78401	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.07300	0.05400	26.02740	0.00000	0.0000	100
22/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.42400	0.49400	16.50943	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.66800	0.58600	12.27545	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.65000	1.56000	5.45455	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.64900	2.56000	3.35976	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.64900	3.56000	2.43902	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.45100	8.54000	1.05313	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.45100	6.54000	1.37963	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.45100	4.54000	1.99955	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
22/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.45200	2.54100	3.62969	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.05600	0.04100	26.78571	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.50700	0.58100	14.59566	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.57800	0.49900	13.66782	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02900	0.03900	34.48276	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.55000	1.46000	5.80645	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.54900	2.46000	3.49157	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.54900	3.46000	2.50775	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.50100	8.59000	1.04694	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.50100	6.59000	1.36902	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.50100	4.59000	1.97734	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.50200	2.59000	3.51719	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.04900	0.03600	26.53061	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.55000	0.62600	13.81818	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.53400	0.45700	14.41948	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03500	0.04700	34.28571	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.50000	1.41000	6.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.49900	2.41000	3.56142	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.49900	3.41000	2.54358	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.55100	8.64000	1.04081	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.55100	6.64000	1.35857	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.55100	4.64000	1.95561	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.55200	2.64000	3.44828	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.04200	0.03100	26.19048	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.59300	0.67100	13.15346	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.49200	0.41600	15.44715	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04300	0.05600	30.23256	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.45000	1.36100	6.13793	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.44900	2.36000	3.63414	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
22/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.44900	3.36000	2.58046	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.70100	8.79000	1.02287	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.70100	6.79000	1.32816	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.70100	4.79000	1.89321	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.70100	2.79000	3.29508	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.37200	0.30300	18.54839	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07300	0.09300	27.39726	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.30000	1.21100	6.84615	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.29900	2.21000	3.87125	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.29900	3.21000	2.69779	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.65100	8.74000	1.02878	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.65100	6.74000	1.33814	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.65100	4.74000	1.91357	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.65100	2.74000	3.35722	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	55,000
22/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.68300	0.76400	11.85944	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.41000	0.33900	17.31707	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06100	0.07900	29.50820	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.35000	1.26100	6.59259	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.34900	2.26000	3.78885	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.34900	3.26000	2.65751	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.80100	8.89000	1.01125	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.80100	6.89000	1.30863	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.80100	4.89000	1.85378	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.80100	2.89000	3.17744	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
22/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	585
22/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.82300	0.90600	10.08505	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.30000	0.23700	21.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10100	0.12700	25.74257	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.20100	1.11200	7.41049	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.19900	2.11000	4.04729	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.19900	3.11000	2.78212	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	1,000
22/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.72900	0.81100	11.24829	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.10100	8.19000	1.09863	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.10100	6.19000	1.45878	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.10100	4.19000	2.17020	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.10200	2.19100	4.23406	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.14000	0.10700	23.57143	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.24100	0.29700	23.23651	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.90500	0.81900	9.50276	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.89900	1.81000	4.68668	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.89900	2.81000	3.07002	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.89900	3.81000	2.28264	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.15100	8.24000	1.09189	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.15100	6.24000	1.44692	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.15100	4.24000	2.14406	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.15200	2.24100	4.13569	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.12300	0.09400	23.57724	0.00000	0.0000	1,200
22/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.27400	0.33400	21.89781	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.85700	0.77100	10.03501	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.84900	1.76000	4.81341	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.84900	2.76000	3.12390	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
22/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.84900	3.76000	2.31229	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.40100	8.49000	1.05940	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.40100	6.49000	1.39041	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.40100	4.49000	2.02227	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.40200	2.49100	3.70525	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.06400	0.04700	26.56250	0.00000	0.0000	20,500
22/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.46500	0.53700	15.48387	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.62300	0.54200	13.00161	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02400	0.03200	33.33333	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.60000	1.51000	5.62500	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.59900	2.51000	3.42439	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.59900	3.51000	2.47291	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.60100	8.69000	1.03476	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.60100	6.69000	1.34828	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.60100	4.69000	1.93436	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.60100	2.69000	3.42176	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.03700	0.02700	27.02703	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.63800	0.71700	12.38245	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.45000	0.37700	16.22222	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05100	0.06700	31.37255	0.00000	0.0000	15,000
22/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.40000	1.31100	6.35714	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.39900	2.31000	3.70988	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.39900	3.31000	2.61842	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.75100	8.84000	1.01703	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.75100	6.84000	1.31832	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.75100	4.84000	1.87329	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
22/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.75100	2.84000	3.23519	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.02500	0.01800	28.00000	0.00000	0.0000	3,000
22/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.77600	0.85800	10.56701	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.33500	0.26900	19.70149	0.00000	0.0000	1,500
22/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08600	0.10900	26.74419	0.00000	0.0000	100
22/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.25100	1.16200	7.11431	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.24900	2.16000	3.95731	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.24900	3.16000	2.73930	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.70300	1.79200	5.22607	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.55400	1.64300	5.72716	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.96600	1.05100	8.79917	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	500
22/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.11100	1.19700	7.74077	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	3,000
22/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.50500	1.59300	5.84718	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	500
22/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.40600	1.49400	6.25889	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	1,000
22/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.01400	1.09900	8.38264	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.18100	0.23000	27.07182	0.00000	0.0000	100
22/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.18000	0.14000	22.22222	0.00000	0.0000	100
22/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.15900	0.12300	22.64151	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.21000	0.26300	25.23810	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.91800	1.00200	9.15033	0.00000	0.0000	0
22/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	500
22/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.70820	7.62020	1.14164	7.71000	7.6360	36,841
22/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.24200	8.33000	1.06770	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.24200	6.33000	1.40980	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.24600	4.33400	2.07254	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.27400	2.35900	3.73791	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.23200	0.20200	12.93103	0.00000	0.0000	1,000
22/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.47400	0.53200	12.23629	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.80600	0.73200	9.18114	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04800	0.06200	29.16667	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
22/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.76200	1.67500	4.93757	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.75900	2.67100	3.18956	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.75800	3.67000	2.34167	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.11600	0.10200	12.06897	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.95800	1.03200	7.72443	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.29200	8.38000	1.06126	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.29200	6.38000	1.39860	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.29600	4.38400	2.04842	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	300
22/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.32300	2.40800	3.65906	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.76500	0.69300	9.41176	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05700	0.07300	28.07018	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.71300	1.62500	5.13719	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.70900	2.62100	3.24843	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.70800	3.62000	2.37325	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.34200	8.43000	1.05490	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.34200	6.43000	1.38757	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.34600	4.43400	2.02485	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.37100	2.45600	3.58499	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.20600	0.17900	13.10680	0.00000	0.0000	16,000
22/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.54800	0.60900	11.13139	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.72500	0.65400	9.79310	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06700	0.08400	25.37313	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.66300	1.57600	5.23151	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.65900	2.57100	3.30951	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.65800	3.57000	2.40569	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.39200	8.48000	1.04862	0.00000	0.0000	0
22/07/2010	\$ / 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
22/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.39200	6.48000	1.37672	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.39500	4.48300	2.00228	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.41900	2.50500	3.55519	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.19400	0.16900	12.88660	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.58600	0.64900	10.75085	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.68500	0.61700	9.92701	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07700	0.09700	25.97403	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.61400	1.52600	5.45229	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.60900	2.52100	3.37294	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.60800	3.52000	2.43902	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.21900	0.19000	13.24201	0.00000	0.0000	21,570
22/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.51100	0.57000	11.54599	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.44200	8.53000	1.04241	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.44200	6.53000	1.36604	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.44500	4.53300	1.97975	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.46800	2.55400	3.48460	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.18200	0.15900	12.63736	0.00000	0.0000	4,400
22/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.62400	0.68900	10.41667	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.64800	0.58000	10.49383	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09000	0.11000	22.22222	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.56400	1.47700	5.56266	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.55900	2.47100	3.43884	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.55800	3.47000	2.47330	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.49200	8.58000	1.03627	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.49200	6.58000	1.35551	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.49500	4.58300	1.95773	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.51700	2.60300	3.41677	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.17200	0.15000	12.79070	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.66400	0.73000	9.93976	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
22/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.61100	0.54500	10.80196	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.10300	0.12500	21.35922	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.51500	1.42800	5.74257	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.50900	2.42100	3.50737	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.50800	3.42000	2.50855	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.54200	8.63000	1.03020	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.54200	6.63000	1.34515	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.54500	4.63300	1.93619	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.56500	2.65200	3.39181	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.16200	0.14200	12.34568	0.00000	0.0000	1,000
22/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.70400	0.77200	9.65909	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.57500	0.51200	10.95652	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.11700	0.14200	21.36752	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.46600	1.37900	5.93452	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.45900	2.37100	3.57869	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.45800	3.37000	2.54482	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.74200	8.83000	1.00663	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.74200	6.83000	1.30525	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.74400	4.83200	1.85497	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.76100	2.84800	3.15103	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.12900	0.11400	11.62791	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.87100	0.94400	8.38117	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.44700	0.39100	12.52796	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.18900	0.22100	16.93122	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.26900	1.18300	6.77699	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.26000	2.17200	3.89381	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.25800	3.17000	2.70104	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / 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
22/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.69200	8.78000	1.01243	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.69200	6.78000	1.31500	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.69400	4.78200	1.87473	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.71200	2.79900	3.20796	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.13700	0.12000	12.40876	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.82900	0.90000	8.56454	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.47700	0.41900	12.15933	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.16900	0.19900	17.75148	0.00000	0.0000	48,000
22/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.31800	1.23200	6.52504	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.31000	2.22200	3.80952	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.30800	3.22000	2.66022	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.11000	0.09700	11.81818	0.00000	0.0000	13,185
22/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.00200	1.07700	7.48503	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.79200	8.88000	1.00091	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.79200	6.88000	1.29564	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.79400	4.88200	1.83563	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.81000	2.89700	3.09609	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.12200	0.10800	11.47541	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.91400	0.98800	8.09628	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.41900	0.36400	13.12649	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.21100	0.24400	15.63981	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.22000	1.13400	7.04918	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.21000	2.12200	3.98190	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.20800	3.12000	2.74314	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.15300	0.13400	12.41830	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.74500	0.81400	9.26174	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.14200	8.23000	1.08082	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.14200	6.23000	1.43276	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.14700	4.23500	2.12202	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
22/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.17800	2.26200	3.85675	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.26300	0.22900	12.92776	0.00000	0.0000	14,544
22/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.40500	0.45900	13.33333	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.89200	0.81500	8.63229	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03400	0.04500	32.35294	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.86200	1.77400	4.72610	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.85900	2.77100	3.07800	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.85800	3.77000	2.28097	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.19200	8.28000	1.07422	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.19200	6.28000	1.42119	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.19600	4.28400	2.09724	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.22600	2.31100	3.81851	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.24700	0.21500	12.95547	0.00000	0.0000	30,000
22/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.43900	0.49500	12.75626	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.84800	0.77300	8.84434	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04000	0.05300	32.50000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.81200	1.72400	4.85651	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.80900	2.72100	3.13279	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.80800	3.72000	2.31092	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.59200	8.68000	1.02421	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.59200	6.68000	1.33495	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.59500	4.68300	1.91513	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.61400	2.70100	3.32823	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.54100	0.48000	11.27542	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.13300	0.16000	20.30075	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.41600	1.33000	6.07345	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.40900	2.32100	3.65297	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.40800	3.32000	2.58216	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
22/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.64200	8.73000	1.01828	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.64200	6.73000	1.32490	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.64400	4.73200	1.89492	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.66300	2.75000	3.26699	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.14500	0.12700	12.41379	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.78700	0.85700	8.89454	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.50900	0.44900	11.78782	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.15100	0.17900	18.54305	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.36700	1.28100	6.29115	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.35900	2.27200	3.68800	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.35800	3.27000	2.62061	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.34200	7.43000	1.19858	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.34300	5.43100	1.64701	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.35200	3.44000	2.62530	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.07100	0.06400	9.85915	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.41300	1.49400	5.73248	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.65800	4.57000	1.88922	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.46000	1.54100	5.54795	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.06800	0.06100	10.29412	0.00000	0.0000	500
22/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.84100	1.92500	4.56274	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.06200	0.05600	9.67742	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.55400	1.63600	5.27671	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.88900	1.97400	4.49974	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.28000	0.24400	12.85714	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.37200	0.42400	13.97849	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.27400	1.35300	6.20094	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.08200	0.07300	10.97561	0.00000	0.0000	30,000
22/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.25700	0.29500	14.78599	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.36500	0.31500	13.69863	0.00000	0.0000	15,000
22/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.18200	1.26000	6.59898	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.09000	0.08000	11.11111	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
22/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.31700	0.27700	12.61830	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.30900	0.35700	15.53398	0.00000	0.0000	500
22/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.36600	1.44700	5.92972	0.00000	0.0000	0
22/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.07400	0.06700	9.45946	0.00000	0.0000	20,000
22/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.81920	7.73060	1.13311	7.74900	7.7490	1,157
22/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.35600	0.32000	10.11236	0.00000	0.0000	0
22/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.53700	0.58900	9.68343	0.00000	0.0000	0
22/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.34000	0.30500	10.29412	0.00000	0.0000	340
22/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.57100	0.62400	9.28196	0.00000	0.0000	0
22/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.37200	0.33400	10.21505	0.00000	0.0000	0
22/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.50300	0.55300	9.94036	0.00000	0.0000	0
22/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.91200	0.97700	7.12719	0.00000	0.0000	0
22/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.23100	0.20800	9.95671	0.00000	0.0000	30,000
22/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.74100	2.82600	3.10106	0.00000	0.0000	0
22/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	30,000
22/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.93160	7.84240	1.12462	0.00000	0.0000	2,900
22/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.74700	0.68900	7.76439	0.00000	0.0000	0
22/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.26500	0.29700	12.07547	0.00000	0.0000	0
22/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.71900	0.66200	7.92768	0.00000	0.0000	0
22/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.28700	0.32000	11.49826	0.00000	0.0000	0
22/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.77700	0.71700	7.72201	0.00000	0.0000	0
22/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.24500	0.27500	12.24490	0.00000	0.0000	0
22/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.55740	11.46490	0.80035	11.61000	11.4785	21,492
22/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
22/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.27800	1.36200	6.57277	0.00000	0.0000	0
22/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.04000	0.03100	22.50000	0.00000	0.0000	0
22/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.18300	1.26600	7.01606	0.00000	0.0000	0
22/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.03800	0.02900	23.68421	0.00000	0.0000	0
22/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.23100	1.31400	6.74249	0.00000	0.0000	0
22/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.56300	0.63000	11.90053	0.00000	0.0000	0
22/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.12000	0.09500	20.83333	0.00000	0.0000	417
22/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.71840	11.62900	0.76290	11.63000	11.6300	12,434
22/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.38000	0.34000	10.52632	0.00000	0.0000	0
22/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.56200	0.61100	8.71886	0.00000	0.0000	0
22/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.52900	0.57700	9.07372	0.00000	0.0000	0
22/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.39700	0.35600	10.32746	0.00000	0.0000	50
22/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.88130	11.79150	0.75581	11.80000	11.8000	520
22/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.63200	0.57600	8.86076	0.00000	0.0000	0
22/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.55100	0.58500	6.17060	0.00000	0.0000	0
22/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.61000	0.55700	8.68852	0.00000	0.0000	0
22/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.57900	0.61600	6.39033	0.00000	0.0000	0
22/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.65400	0.59700	8.71560	0.00000	0.0000	0
22/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52300	0.55600	6.30975	0.00000	0.0000	0
22/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08720	0.08630	1.03211	0.00000	0.0000	384
22/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00511	0.00443	13.30724	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
22/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00081	0.00103	27.16049	0.00000	0.0000	0
22/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08860	0.08770	1.01580	0.00000	0.0000	0
22/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00584	0.00527	9.76027	0.00000	0.0000	0
22/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00324	0.00357	10.18519	0.00000	0.0000	0
22/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00254	0.00224	11.81102	0.00000	0.0000	0
22/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00994	0.01054	6.03622	0.00000	0.0000	0
22/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01305	0.01220	6.51341	0.00000	0.0000	0
22/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00045	0.00050	11.11111	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.74130	9.69500	0.47530	9.79500	9.7000	16,055
22/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.92600	1.97200	2.38837	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.06800	0.05800	14.70588	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.52700	0.56300	6.83112	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.79100	0.83200	5.18331	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	2,530
22/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.37000	0.40100	8.37838	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.11100	0.09600	13.51351	0.00000	0.0000	2,000
22/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.23600	0.26000	10.16949	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.17700	0.15500	12.42938	0.00000	0.0000	750
22/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.49700	0.45700	8.04829	0.00000	0.0000	0
22/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.05600	0.06200	10.71429	0.00000	0.0000	1,500
22/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.87800	9.83430	0.44240	9.86000	9.8600	6,572
22/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.32200	10.36600	0.42627	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.32200	8.36600	0.52872	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.32300	6.36700	0.69587	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.32800	4.37100	0.99353	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.36200	2.40200	1.69348	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.41600	1.45300	2.61299	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.24800	0.23200	6.45161	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.57000	0.59800	4.91228	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.77300	0.73600	4.78655	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.09500	0.10200	7.36842	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.69000	1.64700	2.54438	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.21900	2.25900	1.80261	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.37200	10.41600	0.42422	0.00000	0.0000	0
22/07/2010	€ / 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
22/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.37200	8.41600	0.52556	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.37300	6.41700	0.69041	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.37800	4.42000	0.95934	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.41000	2.45000	1.65975	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.09000	0.08300	7.77778	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.46200	1.49900	2.53078	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.23500	0.22000	6.38298	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.60700	0.63600	4.77759	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.73500	0.69900	4.89796	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.10700	0.11500	7.47664	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.64100	1.59800	2.62035	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.07200	11.11600	0.39740	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.07200	9.11600	0.48501	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.07200	7.11600	0.62217	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.07500	5.11800	0.84729	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.09200	3.13200	1.29366	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.12400	2.16300	1.83616	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.11700	0.10800	7.69231	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.18900	1.22400	2.94365	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.32600	0.30600	6.13497	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.39800	0.42200	6.03015	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.97700	0.93700	4.09417	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04900	0.05300	8.16327	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.97200	11.01600	0.40102	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.97200	9.01600	0.49041	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.97200	7.01600	0.63110	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.97500	5.01800	0.86432	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.99400	3.03400	1.33601	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.02900	2.06900	1.97141	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
22/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.12800	0.11900	7.03125	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.10000	1.13500	3.18182	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.36500	0.34300	6.02740	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.33700	0.35900	6.52819	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.06500	1.02300	3.94366	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.12200	10.16600	0.43470	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.12200	8.16600	0.54174	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.12300	6.16700	0.71860	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.13000	4.17200	1.01695	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.17100	2.21100	1.84247	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.11200	0.10400	7.14286	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.23400	1.27000	2.91734	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.30900	0.28900	6.47249	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.43100	0.45500	5.56845	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.93500	0.89500	4.27807	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05700	0.06100	7.01754	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.88700	1.84300	2.33174	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.22200	10.26600	0.43044	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.22200	8.26600	0.53515	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.22300	6.26700	0.70705	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.22900	4.27100	0.99314	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.26600	2.30600	1.76523	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.10200	0.09500	6.86275	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.32400	1.36100	2.79456	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.27700	0.25900	6.49819	0.00000	0.0000	375
22/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.49900	0.52500	5.21042	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.85200	0.81400	4.46009	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.78800	1.74500	2.40492	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.52200	10.56600	0.41817	0.00000	0.0000	0
22/07/2010	€ / 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
22/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.52200	8.56600	0.51631	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.52300	6.56700	0.67454	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.52700	4.57000	0.94986	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.55500	2.59500	1.56556	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.07900	0.07400	6.32911	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.60100	1.64000	2.43598	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.20000	0.18700	6.50000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.72200	0.75300	4.29363	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.62700	0.59400	5.26316	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.14900	0.16000	7.38255	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.49500	1.45200	2.87625	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.67200	10.71600	0.41229	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.67200	8.71600	0.50738	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.67300	6.71700	0.65937	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.67600	4.71900	0.91959	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.70100	2.74100	1.48093	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.74300	1.78200	2.23752	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.17200	0.16000	6.97674	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.84400	0.87600	3.79147	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.52900	0.50000	5.48204	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.20100	0.21600	7.46269	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.35000	1.30700	3.18519	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.97200	10.01600	0.44124	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.97200	8.01600	0.55193	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.97300	6.01700	0.73665	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.98200	4.02300	1.02963	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.03500	1.99100	2.16216	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.02200	10.06600	0.43903	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
22/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.02200	8.06600	0.54849	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.02300	6.06700	0.73053	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.03100	4.07200	1.01712	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.07600	2.11600	1.92678	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.12200	0.11400	6.55738	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.14400	1.18000	3.14685	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.34500	0.32400	6.08696	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.36700	0.39000	6.26703	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.02100	0.98000	4.01567	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04300	0.04600	6.97674	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.98500	1.94200	2.16625	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.07200	10.11600	0.43685	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.07200	8.11600	0.54509	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.07300	6.11700	0.72452	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.08100	4.12200	1.00466	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.93600	1.89200	2.27273	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.64500	0.67400	4.49612	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.22300	0.20800	6.72646	0.00000	0.0000	60
22/07/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.49900	0.47100	5.61122	0.00000	0.0000	0
22/07/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.22100	0.23700	7.23982	0.00000	0.0000	750
22/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.01660	9.97360	0.42929	0.00000	0.0000	8,620
22/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.57500	0.54600	5.04348	0.00000	0.0000	0
22/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.35800	0.37200	3.91061	0.00000	0.0000	0
22/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.54900	0.52100	5.10018	0.00000	0.0000	0
22/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.38200	0.39700	3.92670	0.00000	0.0000	0
22/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.60100	0.57200	4.82529	0.00000	0.0000	0
22/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.33400	0.34800	4.19162	0.00000	0.0000	0
22/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.66340	6.66430	0.01351	6.70000	6.7000	7,981
22/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	0
22/07/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.28900	0.28400	1.73010	0.00000	0.0000	0
22/07/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.68340	6.68700	0.05386	0.00000	0.0000	8,119
22/07/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.14900	0.14200	4.69799	0.00000	0.0000	0
22/07/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.36600	0.35500	3.00546	0.00000	0.0000	0
22/07/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.40300	0.39200	2.72953	0.00000	0.0000	0
22/07/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.13600	0.12900	5.14706	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
22/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.70370	6.70680	0.04624	0.00000	0.0000	25
22/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29800	0.29200	2.01342	0.00000	0.0000	0
22/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29400	0.28500	3.06122	0.00000	0.0000	0
22/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27900	0.27000	3.22581	0.00000	0.0000	0
22/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.32500	0.31300	3.69231	0.00000	0.0000	0
22/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.32200	0.31500	2.17391	0.00000	0.0000	0
22/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.26800	0.25800	3.73134	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.27250	7.22530	0.64902	0.00000	0.0000	75
22/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.05700	0.04800	15.78947	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.28500	0.32300	13.33333	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.36520	7.32020	0.61098	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.09500	0.08600	9.47368	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.43000	0.46600	8.37209	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.08500	0.07700	9.41176	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.47000	0.50700	7.87234	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.10600	0.09600	9.43396	0.00000	0.0000	0
22/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.39100	0.42600	8.95141	0.00000	0.0000	0

Future Open Interest

348,587

Option Open Interest

408,996

Total

757,583