



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/07/2010

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
23/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.50980	7.51800	0.10919	7.55550	7.4720	232,949
23/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.34000	8.33200	0.09592	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.34000	6.33200	0.12618	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.34000	4.33200	0.18433	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.34100	2.33300	0.34173	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.67700	0.68400	1.03397	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.66000	1.66800	0.48193	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.66000	2.66800	0.30075	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.66000	3.66800	0.21858	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.29000	8.28200	0.09650	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.29000	6.28200	0.12719	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.29000	4.28200	0.18648	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.29100	2.28300	0.34919	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	2,000
23/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.37200	0.36300	2.41935	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.72400	0.73100	0.96685	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.71000	1.71800	0.46784	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.71000	2.71800	0.29520	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.71000	3.71800	0.21563	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
23/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.07200	0.07100	1.38889	0.00000	0.0000	569
23/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.41200	0.40300	2.18447	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.39000	8.38200	0.09535	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.39000	6.38200	0.12520	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.39000	4.38200	0.18223	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.39100	2.38300	0.33459	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	2,771
23/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.45200	0.44400	1.76991	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.63100	0.63800	1.10935	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.61000	1.61800	0.49689	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.61000	2.61800	0.30651	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.61000	3.61800	0.22161	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.44000	8.43200	0.09479	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.44000	6.43200	0.12422	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.44000	4.43200	0.18018	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.44100	2.43300	0.32773	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.05400	0.05400	0.00000	0.00000	0.0000	100
23/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.49400	0.48600	1.61943	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.58600	0.59200	1.02389	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.56000	1.56800	0.51282	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.56000	2.56800	0.31250	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.56000	3.56800	0.22472	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.54000	8.53200	0.09368	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.54000	6.53200	0.12232	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.54000	4.53200	0.17621	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
23/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.54100	2.53200	0.35419	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.58100	0.57300	1.37694	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.49900	0.50400	1.00200	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.46000	1.46800	0.54795	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.46000	2.46800	0.32520	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.46000	3.46800	0.23121	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.59000	8.58200	0.09313	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.59000	6.58200	0.12140	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.59000	4.58200	0.17429	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.59000	2.58200	0.30888	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.62600	0.61700	1.43770	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.45700	0.46200	1.09409	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.41000	1.41900	0.63830	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.41000	2.41800	0.33195	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.41000	3.41800	0.23460	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.64000	8.63200	0.09259	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.64000	6.63200	0.12048	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.64000	4.63200	0.17241	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.64000	2.63200	0.30303	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.67100	0.66300	1.19225	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.41600	0.42000	0.96154	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.36100	1.36900	0.58780	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.36000	2.36800	0.33898	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
23/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.36000	3.36800	0.23810	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.79000	8.78200	0.09101	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.79000	6.78200	0.11782	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.79000	4.78200	0.16701	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.79000	2.78200	0.28674	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.30300	0.30600	0.99010	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.21100	1.21900	0.66061	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.21000	2.21800	0.36199	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.21000	3.21800	0.24922	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.74000	8.73200	0.09153	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.74000	6.73200	0.11869	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.74000	4.73200	0.16878	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.74000	2.73200	0.29197	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	55,000
23/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.76400	0.75500	1.17801	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.33900	0.34300	1.17994	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.07900	0.07500	5.06329	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.26100	1.26900	0.63442	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.26000	2.26800	0.35398	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.26000	3.26800	0.24540	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.89000	8.88200	0.08999	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.89000	6.88200	0.11611	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.89000	4.88200	0.16360	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.89000	2.88200	0.27682	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
23/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	585
23/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.90600	0.89700	0.99338	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.23700	0.23900	0.84388	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.12700	0.12100	4.72441	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.11200	1.12000	0.71942	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.11000	2.11800	0.37915	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.11000	3.11800	0.25723	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	1,000
23/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.81100	0.80200	1.10974	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.19000	8.18200	0.09768	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.19000	6.18200	0.12924	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.19000	4.18200	0.19093	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.19100	2.18300	0.36513	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.10700	0.10700	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.29700	0.28900	2.69360	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.81900	0.82600	0.85470	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.81000	1.81800	0.44199	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.81000	2.81800	0.28470	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.81000	3.81800	0.20997	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.24000	8.23200	0.09709	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.24000	6.23200	0.12821	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.24000	4.23200	0.18868	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.24100	2.23300	0.35698	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.09400	0.09300	1.06383	0.00000	0.0000	1,200
23/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.33400	0.32500	2.69461	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.77100	0.77800	0.90791	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.76000	1.76800	0.45455	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.76000	2.76800	0.28986	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
23/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.76000	3.76800	0.21277	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.49000	8.48200	0.09423	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.49000	6.48200	0.12327	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.49000	4.48200	0.17817	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.49100	2.48300	0.32116	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.04700	0.04700	0.00000	0.00000	0.0000	20,500
23/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.53700	0.52900	1.48976	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.54200	0.54800	1.10701	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.51000	1.51800	0.52980	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.51000	2.51800	0.31873	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.51000	3.51800	0.22792	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.69000	8.68200	0.09206	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.69000	6.68200	0.11958	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.69000	4.68200	0.17058	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.69000	2.68200	0.29740	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.71700	0.70900	1.11576	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.37700	0.38100	1.06101	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	15,000
23/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.31100	1.31900	0.61022	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.31000	2.31800	0.34632	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.31000	3.31800	0.24169	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.84000	8.83200	0.09050	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.84000	6.83200	0.11696	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.84000	4.83200	0.16529	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
23/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.84000	2.83200	0.28169	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	3,000
23/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.85800	0.85000	0.93240	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.26900	0.27200	1.11524	0.00000	0.0000	1,500
23/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10900	0.10400	4.58716	0.00000	0.0000	100
23/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.16200	1.17000	0.68847	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.16000	2.16800	0.37037	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.16000	3.16800	0.25316	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.79200	1.78400	0.44643	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.64300	1.63400	0.54778	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.05100	1.04200	0.85633	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	500
23/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.19700	1.18900	0.66834	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	3,000
23/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.59300	1.58500	0.50220	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	500
23/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.49400	1.48500	0.60241	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	1,000
23/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.09900	1.09100	0.72793	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.23000	0.22200	3.47826	0.00000	0.0000	100
23/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.14000	0.14000	0.00000	0.00000	0.0000	100
23/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.12300	0.12200	0.81301	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.26300	0.25400	3.42205	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.00200	0.99400	0.79840	0.00000	0.0000	0
23/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	500
23/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.62020	7.62960	0.12336	7.64400	7.5810	37,249
23/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.33000	8.32000	0.12005	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.33000	6.32000	0.15798	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.33400	4.32400	0.23073	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.35900	2.34900	0.42391	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.20200	0.20200	0.00000	0.00000	0.0000	1,000
23/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.53200	0.52200	1.87970	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.73200	0.73800	0.81967	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.06200	0.05800	6.45161	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
23/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.67500	1.68400	0.53731	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.67100	2.68000	0.33695	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.67000	3.68000	0.27248	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.10200	0.10200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.03200	1.02200	0.96899	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.38000	8.37000	0.11933	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.38000	6.37000	0.15674	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.38400	4.37400	0.22810	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	300
23/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.40800	2.39700	0.45681	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.69300	0.69800	0.72150	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.62500	1.63400	0.55385	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.62100	2.63000	0.34338	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.62000	3.63000	0.27624	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.43000	8.42000	0.11862	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.43000	6.42000	0.15552	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.43400	4.42300	0.24808	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.45600	2.44600	0.40717	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.17900	0.17900	0.00000	0.00000	0.0000	16,000
23/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.60900	0.59900	1.64204	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.65400	0.65900	0.76453	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08400	0.07900	5.95238	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.57600	1.58500	0.57107	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.57100	2.58000	0.35006	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.57000	3.58000	0.28011	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.48000	8.47000	0.11792	0.00000	0.0000	0
23/07/2010	\$ / 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
23/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.48000	6.47000	0.15432	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.48300	4.47300	0.22306	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.50500	2.49500	0.39920	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.16900	0.16900	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.64900	0.63900	1.54083	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.61700	0.62100	0.64830	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09700	0.09100	6.18557	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.52600	1.53500	0.58978	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.52100	2.53000	0.35700	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.52000	3.53000	0.28409	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.19000	0.19000	0.00000	0.00000	0.0000	21,440
23/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.57000	0.56000	1.75439	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.53000	8.52000	0.11723	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.53000	6.52000	0.15314	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.53300	4.52300	0.22060	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.55400	2.54300	0.43070	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.15900	0.15900	0.00000	0.00000	0.0000	4,400
23/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.68900	0.67900	1.45138	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.58000	0.58400	0.68966	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.11000	0.10400	5.45455	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.47700	1.48600	0.60934	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.47100	2.48000	0.36423	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.47000	3.48000	0.28818	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.58000	8.57000	0.11655	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.58000	6.57000	0.15198	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.58300	4.57300	0.21820	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.60300	2.59200	0.42259	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.15000	0.15000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.73000	0.72000	1.36986	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
23/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.54500	0.54900	0.73394	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12500	0.11900	4.80000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.42800	1.43600	0.56022	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.42100	2.43100	0.41305	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.42000	3.43000	0.29240	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.63000	8.62000	0.11587	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.63000	6.62000	0.15083	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.63300	4.62300	0.21584	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.65200	2.64100	0.41478	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.14200	0.14100	0.70423	0.00000	0.0000	1,000
23/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.77200	0.76100	1.42487	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.51200	0.51500	0.58594	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.14200	0.13500	4.92958	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.37900	1.38700	0.58013	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.37100	2.38100	0.42176	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.37000	3.38000	0.29674	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.83000	8.82000	0.11325	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.83000	6.82000	0.14641	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.83200	4.82200	0.20695	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.84800	2.83700	0.38624	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.11400	0.11300	0.87719	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.94400	0.93300	1.16525	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.39100	0.39300	0.51151	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.22100	0.21300	3.61991	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.18300	1.19100	0.67625	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.17200	2.18100	0.41436	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.17000	3.18000	0.31546	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / 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
23/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.78000	8.77000	0.11390	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.78000	6.77000	0.14749	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.78200	4.77200	0.20912	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.79900	2.78800	0.39300	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.12000	0.12000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.90000	0.89000	1.11111	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.41900	0.42100	0.47733	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.19900	0.19100	4.02010	0.00000	0.0000	48,000
23/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.23200	1.24000	0.64935	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.22200	2.23100	0.40504	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.22000	3.23000	0.31056	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	13,185
23/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.07700	1.06700	0.92851	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.88000	8.87000	0.11261	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.88000	6.87000	0.14535	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.88200	4.87200	0.20483	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.89700	2.88600	0.37970	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.10800	0.10700	0.92593	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.98800	0.97700	1.11336	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.36400	0.36600	0.54945	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.24400	0.23600	3.27869	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.13400	1.14200	0.70547	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.12200	2.13100	0.42413	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.12000	3.13000	0.32051	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.13400	0.13400	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.81400	0.80400	1.22850	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.23000	8.22000	0.12151	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.23000	6.22000	0.16051	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.23500	4.22400	0.25974	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
23/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.26200	2.25200	0.44209	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.22900	0.22900	0.00000	0.00000	0.0000	14,544
23/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.45900	0.44900	2.17865	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.81500	0.82100	0.73620	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.77400	1.78300	0.50733	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.77100	2.78000	0.32479	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.77000	3.78000	0.26525	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.28000	8.27000	0.12077	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.28000	6.27000	0.15924	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.28400	4.27400	0.23343	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.31100	2.30000	0.47598	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.21500	0.21500	0.00000	0.00000	0.0000	30,000
23/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.49500	0.48500	2.02020	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.77300	0.77900	0.77620	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.72400	1.73300	0.52204	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.72100	2.73000	0.33076	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.72000	3.73000	0.26882	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.68000	8.67000	0.11521	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.68000	6.67000	0.14970	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.68300	4.67200	0.23489	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.70100	2.69000	0.40726	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.48000	0.48200	0.41667	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.16000	0.15200	5.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.33000	1.33800	0.60150	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.32100	2.33100	0.43085	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.32000	3.33000	0.30120	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
23/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.73000	8.72000	0.11455	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.73000	6.72000	0.14859	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.73200	4.72200	0.21133	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.75000	2.73900	0.40000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.12700	0.12600	0.78740	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.85700	0.84600	1.28355	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.44900	0.45100	0.44543	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.17900	0.17100	4.46927	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.28100	1.28900	0.62451	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.27200	2.28100	0.39613	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.27000	3.28000	0.30581	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.43000	7.42000	0.13459	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.43100	5.42100	0.18413	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.44000	3.43000	0.29070	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.06400	0.06400	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.49400	1.48400	0.66934	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.57000	4.58000	0.21882	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.54100	1.53100	0.64893	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	500
23/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.92500	1.91500	0.51948	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.63600	1.62600	0.61125	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.97400	1.96300	0.55724	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.24400	0.24400	0.00000	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.42400	0.41400	2.35849	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.35300	1.34200	0.81301	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	30,000
23/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.29500	0.28600	3.05085	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.31500	0.31600	0.31746	0.00000	0.0000	15,000
23/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.26000	1.24900	0.87302	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.08000	0.07900	1.25000	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
23/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.27700	0.27800	0.36101	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.35700	0.34800	2.52101	0.00000	0.0000	500
23/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.44700	1.43600	0.76019	0.00000	0.0000	0
23/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	20,000
23/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.73060	7.74140	0.13970	7.75000	7.7000	2,297
23/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.32000	0.32100	0.31250	0.00000	0.0000	0
23/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.58900	0.58000	1.52801	0.00000	0.0000	0
23/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.30500	0.30600	0.32787	0.00000	0.0000	340
23/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.62400	0.61500	1.44231	0.00000	0.0000	0
23/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.33400	0.33500	0.29940	0.00000	0.0000	0
23/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.55300	0.54400	1.62749	0.00000	0.0000	0
23/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.97700	0.96800	0.92119	0.00000	0.0000	0
23/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.20800	0.20900	0.48077	0.00000	0.0000	30,000
23/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.82600	2.81500	0.38924	0.00000	0.0000	0
23/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	30,000
23/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.84240	7.85390	0.14664	0.00000	0.0000	2,900
23/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.68900	0.69300	0.58055	0.00000	0.0000	0
23/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.29700	0.28900	2.69360	0.00000	0.0000	0
23/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.66200	0.66500	0.45317	0.00000	0.0000	0
23/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.32000	0.31100	2.81250	0.00000	0.0000	0
23/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.71700	0.72100	0.55788	0.00000	0.0000	0
23/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.27500	0.26700	2.90909	0.00000	0.0000	0
23/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.46490	11.56820	0.90101	11.55700	11.4850	21,521
23/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.02700	0.03600	33.33333	0.00000	0.0000	0
23/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.36200	1.26800	6.90162	0.00000	0.0000	0
23/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.03100	0.04200	35.48387	0.00000	0.0000	0
23/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.26600	1.17400	7.26698	0.00000	0.0000	0
23/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.02900	0.03900	34.48276	0.00000	0.0000	0
23/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.31400	1.22100	7.07763	0.00000	0.0000	0
23/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.63000	0.55600	11.74603	0.00000	0.0000	0
23/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.09500	0.12400	30.52632	0.00000	0.0000	417
23/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.62900	11.73500	0.91151	0.00000	0.0000	12,434
23/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.34000	0.38700	13.82353	0.00000	0.0000	0
23/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.61100	0.55200	9.65630	0.00000	0.0000	0
23/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57700	0.52000	9.87868	0.00000	0.0000	0
23/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.35600	0.40500	13.76404	0.00000	0.0000	50
23/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.79150	11.90120	0.93033	0.00000	0.0000	520
23/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.57600	0.64300	11.63194	0.00000	0.0000	0
23/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.58500	0.54200	7.35043	0.00000	0.0000	0
23/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.55700	0.62100	11.49013	0.00000	0.0000	0
23/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61600	0.57000	7.46753	0.00000	0.0000	0
23/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.59700	0.66500	11.39028	0.00000	0.0000	0
23/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.55600	0.51400	7.55396	0.00000	0.0000	0
23/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08630	0.08620	0.11587	0.00000	0.0000	359
23/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00443	0.00427	3.61174	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
23/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00103	0.00097	5.82524	0.00000	0.0000	0
23/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08770	0.08760	0.11403	0.00000	0.0000	0
23/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00527	0.00513	2.65655	0.00000	0.0000	0
23/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00357	0.00353	1.12045	0.00000	0.0000	0
23/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00224	0.00216	3.57143	0.00000	0.0000	0
23/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01054	0.01056	0.18975	0.00000	0.0000	0
23/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01220	0.01207	1.06557	0.00000	0.0000	0
23/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00050	0.00047	6.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.69500	9.63760	0.59206	9.70000	9.6470	16,063
23/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.97200	2.02800	2.83976	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.05800	0.04900	15.51724	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.56300	0.61100	8.52575	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.83200	0.88400	6.25000	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	2,530
23/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.40100	0.44300	10.47382	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.09600	0.08100	15.62500	0.00000	0.0000	2,000
23/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.26000	0.29500	13.46154	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.15500	0.13300	14.19355	0.00000	0.0000	750
23/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.45700	0.41000	10.28446	0.00000	0.0000	0
23/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.06200	0.07200	16.12903	0.00000	0.0000	1,500
23/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.83430	9.77780	0.57452	0.00000	0.0000	6,572
23/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.36600	10.42200	0.54023	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.36600	8.42200	0.66938	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.36700	6.42300	0.87954	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.37100	4.42600	1.25829	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.40200	2.45500	2.20649	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.08700	0.08200	5.74713	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.45300	1.50400	3.50998	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.23200	0.21500	7.32759	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.59800	0.63700	6.52174	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.73600	0.69100	6.11413	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.10200	0.11300	10.78431	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.64700	1.59100	3.40012	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.25900	2.31100	2.30190	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.41600	10.47200	0.53763	0.00000	0.0000	0
23/07/2010	€ / 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
23/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.41600	8.47200	0.66540	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.41700	6.47300	0.87268	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.42000	4.47600	1.26697	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.45000	2.50300	2.16327	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.49900	1.55000	3.40227	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.22000	0.20400	7.27273	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.63600	0.67600	6.28931	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.69900	0.65500	6.29471	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.11500	0.12700	10.43478	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.59800	1.54200	3.50438	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.11600	11.17200	0.50378	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.11600	9.17200	0.61430	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.11600	7.17200	0.78696	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.11800	5.17400	1.09418	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.13200	3.18700	1.75607	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.16300	2.21500	2.40407	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.10800	0.10100	6.48148	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.22400	1.27300	4.00327	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.30600	0.28400	7.18954	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.42200	0.45600	8.05687	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.93700	0.88800	5.22946	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.05300	0.06000	13.20755	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.01600	11.07200	0.50835	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.01600	9.07200	0.62112	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.01600	7.07200	0.79818	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.01800	5.07400	1.11598	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.03400	3.08800	1.77983	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05300	0.04800	9.43396	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.06900	2.12000	2.46496	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
23/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.11900	0.11100	6.72269	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.13500	1.18300	4.22907	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.34300	0.31800	7.28863	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.35900	0.39000	8.63510	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.02300	0.97300	4.88759	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.16600	10.22200	0.55086	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.16600	8.22200	0.68577	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.16700	6.22300	0.90806	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.17200	4.22700	1.31831	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.21100	2.26300	2.35188	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.10400	0.09700	6.73077	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.27000	1.31900	3.85827	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.28900	0.26800	7.26644	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.45500	0.49000	7.69231	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.89500	0.84600	5.47486	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.06100	0.06800	11.47541	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.84300	1.78700	3.03852	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.26600	10.32200	0.54549	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.26600	8.32200	0.67747	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.26700	6.32300	0.89357	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.27100	4.32600	1.28775	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.30600	2.35800	2.25499	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.09500	0.08900	6.31579	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.36100	1.41100	3.67377	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.25900	0.24000	7.33591	0.00000	0.0000	375
23/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.52500	0.56200	7.04762	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.81400	0.76700	5.77396	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.08000	0.08900	11.25000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.74500	1.68900	3.20917	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.56600	10.62200	0.53000	0.00000	0.0000	0
23/07/2010	€ / 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
23/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.56600	8.62200	0.65375	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.56700	6.62300	0.85275	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.57000	4.62500	1.20350	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.59500	2.64800	2.04239	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.64000	1.69100	3.10976	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.18700	0.17400	6.95187	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.75300	0.79600	5.71049	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.59400	0.55300	6.90236	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.16000	0.17500	9.37500	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.45200	1.39600	3.85675	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.71600	10.77200	0.52258	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.71600	8.77200	0.64250	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.71700	6.77300	0.83371	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.71900	4.77500	1.18669	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.74100	2.79400	1.93360	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.78200	1.83400	2.91807	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.16000	0.14900	6.87500	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.87600	0.92100	5.13699	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.50000	0.46200	7.60000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.21600	0.23400	8.33333	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.30700	1.25100	4.28462	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.01600	10.07200	0.55911	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.01600	8.07200	0.69860	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.01700	6.07300	0.93070	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.02300	4.07800	1.36714	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.99100	1.93500	2.81266	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.06600	10.12200	0.55633	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
23/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.06600	8.12200	0.69427	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.06700	6.12300	0.92303	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.07200	4.12800	1.37525	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.11600	2.16800	2.45747	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.11400	0.10600	7.01754	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.18000	1.22800	4.06780	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.32400	0.30000	7.40741	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.39000	0.42200	8.20513	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.98000	0.93000	5.10204	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04600	0.05200	13.04348	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.94200	1.88600	2.88363	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.11600	10.17200	0.55358	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.11600	8.17200	0.69000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.11700	6.17300	0.91548	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.12200	4.17700	1.33430	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.89200	1.83600	2.95983	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.67400	0.71500	6.08309	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.20800	0.19300	7.21154	0.00000	0.0000	60
23/07/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.47100	0.43400	7.85563	0.00000	0.0000	0
23/07/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.23700	0.25600	8.01688	0.00000	0.0000	750
23/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.97360	9.91660	0.57151	0.00000	0.0000	8,620
23/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.54600	0.51300	6.04396	0.00000	0.0000	0
23/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.37200	0.39600	6.45161	0.00000	0.0000	0
23/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.52100	0.48900	6.14203	0.00000	0.0000	0
23/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.39700	0.42200	6.29723	0.00000	0.0000	0
23/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.57200	0.53800	5.94406	0.00000	0.0000	0
23/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.34800	0.37100	6.60920	0.00000	0.0000	0
23/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.66430	6.68120	0.25359	0.00000	0.0000	7,981
23/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0
23/07/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.28400	0.26900	5.28169	0.00000	0.0000	0
23/07/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.68700	6.70410	0.25572	0.00000	0.0000	8,119
23/07/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.14200	0.14700	3.52113	0.00000	0.0000	0
23/07/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.35500	0.34300	3.38028	0.00000	0.0000	0
23/07/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.39200	0.37900	3.31633	0.00000	0.0000	0
23/07/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.12900	0.13300	3.10078	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
23/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.70680	6.72450	0.26391	0.00000	0.0000	25
23/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29200	0.30000	2.73973	0.00000	0.0000	0
23/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.28500	0.27600	3.15789	0.00000	0.0000	0
23/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27000	0.27700	2.59259	0.00000	0.0000	0
23/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.31300	0.30300	3.19489	0.00000	0.0000	0
23/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.31500	0.32400	2.85714	0.00000	0.0000	0
23/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.25800	0.25000	3.10078	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.22530	7.22830	0.04152	0.00000	0.0000	75
23/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.32300	0.31600	2.16718	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.32020	7.32420	0.05464	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.08600	0.08300	3.48837	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.46600	0.45900	1.50215	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.07700	0.07400	3.89610	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.50700	0.50000	1.38067	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.09600	0.09300	3.12500	0.00000	0.0000	0
23/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.42600	0.41900	1.64319	0.00000	0.0000	0

Future Open Interest

357,684

Option Open Interest

408,866

Total

766,550