



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/07/2010

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
29/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.40380	7.37470	0.39304	7.40000	7.3460	240,133
29/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.44600	8.47500	0.34336	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.44600	6.47500	0.44989	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.44600	4.47500	0.65227	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.44600	2.47500	1.18561	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.57400	0.54500	5.05226	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.55400	1.52500	1.86615	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.55400	2.52500	1.13547	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.55400	3.52500	0.81598	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.39600	8.42500	0.34540	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.39600	6.42500	0.45341	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.39600	4.42500	0.65969	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.39600	2.42500	1.21035	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.04800	0.04000	16.66667	0.00000	0.0000	2,000
29/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.44400	0.46500	4.72973	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.62000	0.59100	4.67742	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.60400	1.57500	1.80798	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.60400	2.57500	1.11367	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.60400	3.57500	0.80466	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
29/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	669
29/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.48700	0.50900	4.51745	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.49600	8.52500	0.34134	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.49600	6.52500	0.44643	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.49600	4.52500	0.64502	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.49600	2.52500	1.16186	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	2,771
29/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.53100	0.55400	4.33145	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.52800	0.50000	5.30303	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.50400	1.47500	1.92819	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.50400	2.47500	1.15815	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.50400	3.47500	0.82763	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.54600	8.57500	0.33934	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.54600	6.57500	0.44302	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.54600	4.57500	0.63792	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.54600	2.57500	1.13904	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	100
29/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.57600	0.60000	4.16667	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.48400	0.45600	5.78512	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.45400	1.42500	1.99450	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.45400	2.42500	1.18174	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.45400	3.42500	0.83961	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.64600	8.67500	0.33542	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.64600	6.67500	0.43635	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.64600	4.67500	0.62419	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
29/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.64600	2.67500	1.09599	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.66800	0.69300	3.74251	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.39900	0.37200	6.76692	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.35400	1.32500	2.14180	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.35400	2.32500	1.23195	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.35400	3.32500	0.86464	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.69600	8.72500	0.33349	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.69600	6.72500	0.43309	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.69600	4.72500	0.61755	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.69600	2.72500	1.07567	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.71500	0.74100	3.63636	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.35900	0.33200	7.52089	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.05500	0.05700	3.63636	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.30400	1.27500	2.22393	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.30400	2.27500	1.25868	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.30400	3.27500	0.87772	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.74600	8.77500	0.33158	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.74600	6.77500	0.42988	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.74600	4.77500	0.61104	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.74600	2.77500	1.05608	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.76200	0.78800	3.41207	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.32000	0.29400	8.12500	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.06600	0.06900	4.54545	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.25400	1.22500	2.31260	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.25400	2.22500	1.28660	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
29/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.25400	3.22500	0.89121	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.89600	8.92500	0.32599	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.89600	6.92500	0.42053	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.89600	4.92500	0.59232	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.89600	2.92500	1.00138	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.21600	0.19100	11.57407	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.11200	0.11600	3.57143	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.10500	1.07600	2.62443	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.10400	2.07500	1.37833	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.10400	3.07500	0.93428	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.84600	8.87500	0.32783	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.84600	6.87500	0.42361	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.84600	4.87500	0.59843	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.84600	2.87500	1.01897	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	55,000
29/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.85800	0.88500	3.14685	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.24900	0.22300	10.44177	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.09500	0.09800	3.15789	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.15500	1.12600	2.51082	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.15400	2.12500	1.34633	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.15400	3.12500	0.91947	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.99600	9.02500	0.32237	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.99600	7.02500	0.41452	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.99600	5.02500	0.58046	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.99600	3.02500	0.96796	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
29/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	585
29/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.00400	1.03100	2.68924	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.15800	0.14000	11.39241	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.15400	0.16500	7.14286	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.00600	0.97700	2.88270	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.00400	1.97500	1.44711	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.00400	2.97500	0.96538	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	1,000
29/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.90600	0.93300	2.98013	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.29600	8.32500	0.34957	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.29600	6.32500	0.46061	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.29600	4.32500	0.67505	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.29600	2.32500	1.26307	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.36100	0.38000	5.26316	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.71400	0.68500	4.06162	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.70400	1.67500	1.70188	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.70400	2.67500	1.07249	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.70400	3.67500	0.78294	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.34600	8.37500	0.34747	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.34600	6.37500	0.45698	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.34600	4.37500	0.66728	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.34600	2.37500	1.23615	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.05600	0.04700	16.07143	0.00000	0.0000	1,200
29/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.40200	0.42200	4.97512	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.66600	0.63800	4.20420	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.65400	1.62500	1.75333	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.65400	2.62500	1.09269	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
29/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.65400	3.62500	0.79365	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.59600	8.62500	0.33737	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.59600	6.62500	0.43966	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.59600	4.62500	0.63098	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.59600	2.62500	1.11710	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	20,500
29/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.62200	0.64600	3.85852	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.44100	0.41300	6.34921	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.40400	1.37500	2.06553	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.40400	2.37500	1.20632	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.40400	3.37500	0.85194	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.79600	8.82500	0.32970	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.79600	6.82500	0.42672	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.79600	4.82500	0.60467	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.79600	2.82500	1.03720	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.81000	0.83600	3.20988	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.28300	0.25700	9.18728	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.07900	0.08200	3.79747	0.00000	0.0000	15,000
29/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.20500	1.17600	2.40664	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.20400	2.17500	1.31579	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.20400	3.17500	0.90512	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.94600	8.97500	0.32417	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.94600	6.97500	0.41751	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.94600	4.97500	0.58633	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
29/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.94600	2.97500	0.98439	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	3,000
29/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.95500	0.98200	2.82723	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.18600	0.16200	12.90323	0.00000	0.0000	1,500
29/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.13200	0.13700	3.78788	0.00000	0.0000	100
29/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.05600	1.02700	2.74621	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.05400	2.02500	1.41188	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.05400	3.02500	0.94957	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.89700	1.92600	1.52873	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.74700	1.77600	1.65999	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.15100	1.17900	2.43267	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	500
29/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.29900	1.32800	2.23249	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	3,000
29/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.69700	1.72600	1.70890	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	500
29/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.59800	1.62600	1.75219	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	1,000
29/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.20000	1.22900	2.41667	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.28400	0.30100	5.98592	0.00000	0.0000	100
29/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.08800	0.07600	13.63636	0.00000	0.0000	100
29/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.07600	0.06500	14.47368	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.32200	0.34000	5.59006	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.10200	1.13000	2.54083	0.00000	0.0000	0
29/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	500
29/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.50080	7.47090	0.39862	7.52000	7.4592	45,590
29/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.44900	8.47900	0.35507	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.44900	6.47900	0.46519	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.45000	4.48000	0.67416	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.46400	2.49300	1.17695	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.15200	0.14300	5.92105	0.00000	0.0000	1,000
29/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.60100	0.62200	3.49418	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.62200	0.59800	3.85852	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07100	0.07700	8.45070	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
29/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.55500	1.52500	1.92926	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.55100	2.52100	1.17601	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.55100	3.52100	0.84483	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.12300	1.14900	2.31523	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.49900	8.52900	0.35298	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.49900	6.52900	0.46161	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.50000	4.53000	0.66667	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	300
29/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.51300	2.54200	1.15400	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.58400	0.56100	3.93836	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08300	0.09000	8.43373	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.50500	1.47500	1.99336	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.50100	2.47100	1.19952	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.50100	3.47100	0.85690	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.54900	8.57900	0.35092	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.54900	6.57900	0.45809	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.55000	4.58000	0.65934	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.56200	2.59100	1.13193	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.13400	0.12600	5.97015	0.00000	0.0000	16,000
29/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.68300	0.70500	3.22108	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.54700	0.52400	4.20475	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09600	0.10300	7.29167	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.45500	1.42600	1.99313	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.45100	2.42200	1.18319	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.45100	3.42100	0.86931	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.59900	8.62900	0.34888	0.00000	0.0000	0
29/07/2010	\$ / 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
29/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.59900	6.62900	0.45461	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.60000	4.63000	0.65217	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.61100	2.64000	1.11069	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.12500	0.11800	5.60000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.72400	0.74700	3.17680	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.51200	0.48900	4.49219	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11100	0.11800	6.30631	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.40600	1.37700	2.06259	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.40100	2.37200	1.20783	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.40100	3.37100	0.88209	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.14300	0.13400	6.29371	0.00000	0.0000	21,440
29/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.64200	0.66300	3.27103	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.64900	8.67900	0.34686	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.64900	6.67900	0.45120	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.65000	4.68000	0.64516	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.66000	2.68900	1.09023	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.11800	0.11100	5.93220	0.00000	0.0000	4,400
29/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.76700	0.79000	2.99870	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.47800	0.45600	4.60251	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12700	0.13500	6.29921	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.35600	1.32700	2.13864	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.35200	2.32200	1.27551	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.35100	3.32100	0.89526	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.69900	8.72900	0.34487	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.69900	6.72900	0.44783	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.70000	4.73000	0.63830	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.70900	2.73800	1.07051	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.11100	0.10400	6.30631	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.81000	0.83300	2.83951	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
29/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.44600	0.42400	4.93274	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.14500	0.15300	5.51724	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.30700	1.27800	2.21882	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.30200	2.27200	1.30321	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.30100	3.27100	0.90882	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.74900	8.77900	0.34290	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.74900	6.77900	0.44451	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.75000	4.77900	0.61053	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.75800	2.78800	1.08774	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.10400	0.09800	5.76923	0.00000	0.0000	4,000
29/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.85300	0.87700	2.81360	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.41500	0.39300	5.30120	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.16400	0.17200	4.87805	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.25800	1.22900	2.30525	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.25200	2.22200	1.33215	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.25100	3.22100	0.92279	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.94900	8.97900	0.33523	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.94900	6.97900	0.43172	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.94900	4.97900	0.60618	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.95600	2.98500	0.98106	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.03100	1.05700	2.52182	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.30600	0.28500	6.86275	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.25500	0.26400	3.52941	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.06100	1.03300	2.63902	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.05200	2.02200	1.46199	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.05100	3.02100	0.98328	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / 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
29/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.89900	8.92900	0.33712	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.89900	6.92900	0.43485	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.89900	4.92900	0.61237	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.90600	2.93600	1.03235	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.08700	0.08300	4.59770	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.98600	1.01200	2.63692	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.33100	0.31000	6.34441	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.23000	0.23900	3.91304	0.00000	0.0000	48,000
29/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.11000	1.08100	2.61261	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.10200	2.07200	1.42721	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.10100	3.07100	0.96743	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	3,185
29/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.16900	1.19600	2.30967	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.99900	9.02900	0.33337	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.99900	7.02900	0.42863	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.99900	5.02900	0.60012	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.00500	3.03500	0.99834	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.07800	0.07400	5.12821	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.07700	1.10300	2.41411	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.28300	0.26600	6.00707	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.28200	0.29500	4.60993	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.01300	0.98500	2.76407	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.00200	1.97300	1.44855	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.00100	2.97100	0.99967	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.09800	0.09300	5.10204	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.89700	0.92200	2.78707	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.34900	8.37900	0.35932	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.34900	6.37900	0.47252	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.35000	4.38000	0.68966	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
29/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.36700	2.39600	1.22518	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.17400	0.16400	5.74713	0.00000	0.0000	14,644
29/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.52300	0.54300	3.82409	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.70200	0.67700	3.56125	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.65400	1.62400	1.81378	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.65100	2.62100	1.13165	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.65100	3.62100	0.82169	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.39900	8.42900	0.35719	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.39900	6.42900	0.46882	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.40000	4.43000	0.68182	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.41600	2.44500	1.20033	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.16300	0.15300	6.13497	0.00000	0.0000	30,000
29/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.56200	0.58200	3.55872	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.66100	0.63700	3.63086	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.60400	1.57500	1.80798	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.60100	2.57100	1.15340	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.60100	3.57100	0.83310	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.79900	8.82900	0.34095	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.79900	6.82900	0.44124	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.79900	4.82900	0.62513	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.80800	2.83700	1.03276	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.38500	0.36400	5.45455	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.18400	0.19300	4.89130	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.20900	1.17900	2.48139	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.20200	2.17200	1.36240	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.20100	3.17100	0.93721	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
29/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.84900	8.87900	0.33902	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.84900	6.87900	0.43802	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.84900	4.87900	0.61868	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.85700	2.88600	1.01505	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.09200	0.08800	4.34783	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.94100	0.96700	2.76302	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.35800	0.33600	6.14525	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.20700	0.21500	3.86473	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.15900	1.13000	2.50216	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.15200	2.12200	1.39405	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.15100	3.12100	0.95208	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.54900	7.57900	0.39740	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.54900	5.57900	0.54064	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.55100	3.58100	0.84483	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.59400	1.62300	1.81932	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.45100	4.42100	0.67401	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.64200	1.67100	1.76614	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	500
29/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.03000	2.05900	1.42857	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.73900	1.76800	1.66763	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.07800	2.10600	1.34745	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.18600	0.17500	5.91398	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.48500	0.50400	3.91753	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.45100	1.47900	1.92970	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.05200	0.05000	3.84615	0.00000	0.0000	30,000
29/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.34500	0.36000	4.34783	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.24600	0.23100	6.09756	0.00000	0.0000	15,000
29/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.35600	1.38400	2.06490	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.05700	0.05500	3.50877	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
29/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.21400	0.20100	6.07477	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.41300	0.43000	4.11622	0.00000	0.0000	500
29/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.54600	1.57500	1.87581	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	20,000
29/07/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.31300	0.32700	4.47284	0.00000	0.0000	0
29/07/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.26400	0.24800	6.06061	0.00000	0.0000	4,000
29/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.59940	7.56900	0.40003	7.63200	7.5665	4,905
29/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.25800	0.24600	4.65116	0.00000	0.0000	27,300
29/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.65900	0.67700	2.73141	0.00000	0.0000	0
29/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.24600	0.23500	4.47154	0.00000	0.0000	340
29/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.69700	0.71600	2.72597	0.00000	0.0000	0
29/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.27100	0.25800	4.79705	0.00000	0.0000	0
29/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.62200	0.63900	2.73312	0.00000	0.0000	0
29/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.06600	1.08900	2.15760	0.00000	0.0000	0
29/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.16500	0.15800	4.24242	0.00000	0.0000	30,000
29/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.94200	2.97200	1.01971	0.00000	0.0000	0
29/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	30,000
29/07/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.23400	0.24400	4.27350	0.00000	0.0000	0
29/07/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.53300	0.51300	3.75235	0.00000	0.0000	27,300
29/07/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.00000	1.00300	100.00000	0.00000	0.0000	0
29/07/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00000	0.17200	100.00000	0.00000	0.0000	3,000
29/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.69860	7.66720	0.40787	0.00000	0.0000	2,900
29/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.58600	0.56400	3.75427	0.00000	0.0000	0
29/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.33700	0.34700	2.96736	0.00000	0.0000	0
29/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.56100	0.53900	3.92157	0.00000	0.0000	0
29/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.36200	0.37200	2.76243	0.00000	0.0000	0
29/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.61200	0.59000	3.59477	0.00000	0.0000	0
29/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.31300	0.32300	3.19489	0.00000	0.0000	0
29/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.56540	11.52900	0.31473	11.51750	11.5175	21,546
29/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
29/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.26300	1.29500	2.53365	0.00000	0.0000	0
29/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
29/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.16700	1.19900	2.74207	0.00000	0.0000	0
29/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	0
29/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.21500	1.24700	2.63374	0.00000	0.0000	0
29/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.54200	0.56700	4.61255	0.00000	0.0000	0
29/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.10700	0.09600	10.28037	0.00000	0.0000	417
29/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.71180	11.67400	0.32275	11.67100	11.6710	12,442
29/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.35400	0.33400	5.64972	0.00000	0.0000	0
29/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.54200	0.56000	3.32103	0.00000	0.0000	0
29/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.50800	0.52600	3.54331	0.00000	0.0000	0
29/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.37000	0.35000	5.40541	0.00000	0.0000	50
29/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.85840	11.82010	0.32298	0.00000	0.0000	520
29/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.59300	0.56700	4.38449	0.00000	0.0000	0
29/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.53500	0.54700	2.24299	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
29/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.57100	0.54700	4.20315	0.00000	0.0000	0
29/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.56300	0.57700	2.48668	0.00000	0.0000	0
29/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.61500	0.58900	4.22764	0.00000	0.0000	0
29/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.50700	0.51900	2.36686	0.00000	0.0000	0
29/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08460	0.08470	0.11820	0.00000	0.0000	283
29/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00307	0.00308	0.32573	0.00000	0.0000	0
29/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00137	0.00128	6.56934	0.00000	0.0000	0
29/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08590	0.08590	0.00000	0.00000	0.0000	0
29/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00410	0.00402	1.95122	0.00000	0.0000	0
29/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00420	0.00412	1.90476	0.00000	0.0000	0
29/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00164	0.00158	3.65854	0.00000	0.0000	0
29/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01174	0.01168	0.51107	0.00000	0.0000	0
29/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01047	0.01046	0.09551	0.00000	0.0000	0
29/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00057	0.00056	1.75439	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.63990	9.65550	0.16183	0.00000	0.0000	16,336
29/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.02600	2.01000	0.78973	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.59900	0.58400	2.50417	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.87700	0.86100	1.82440	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	2,530
29/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.42900	0.41400	3.49650	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.06900	0.06900	0.00000	0.00000	0.0000	2,000
29/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.27900	0.26500	5.01792	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.11900	0.12000	0.84034	0.00000	0.0000	750
29/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.40200	0.41300	2.73632	0.00000	0.0000	0
29/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	1,500
29/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.76180	9.77710	0.15673	9.76000	9.7600	6,609
29/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.43800	10.42300	0.14371	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.43800	8.42300	0.17777	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.43800	6.42300	0.23299	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.44000	4.42500	0.33784	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.46200	2.44500	0.69050	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.06900	0.06600	4.34783	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.50700	1.48900	1.19443	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.19200	0.18800	2.08333	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.63000	0.61100	3.01587	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.66700	0.67400	1.04948	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.10500	0.09700	7.61905	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.57300	1.58700	0.89002	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
29/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.31700	2.30100	0.69055	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.48800	10.47300	0.14302	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.48800	8.47300	0.17672	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.48800	6.47300	0.23120	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.49000	4.47400	0.35635	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.51000	2.49400	0.63745	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.06600	0.06300	4.54545	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.55400	1.53600	1.15830	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.18100	0.17700	2.20994	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.66900	0.65000	2.84006	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.63100	0.63700	0.95087	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.11900	0.11000	7.56303	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.52400	1.53800	0.91864	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.18800	11.17300	0.13407	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.18800	9.17300	0.16326	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.18800	7.17300	0.20868	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.18900	5.17400	0.28907	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.19600	3.18000	0.50063	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.22200	2.20500	0.76508	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.08600	0.08300	3.48837	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.27400	1.25600	1.41287	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.25800	0.25500	1.16279	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.44600	0.42800	4.03587	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.86600	0.87700	1.27021	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.05400	0.05000	7.40741	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.08800	11.07300	0.13528	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.08800	9.07300	0.16505	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.08800	7.07300	0.21163	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
29/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.08900	5.07400	0.29475	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.09700	3.08200	0.48434	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03900	0.03700	5.12821	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.12700	2.11000	0.79925	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.09500	0.09200	3.15789	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.18300	1.16500	1.52156	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.29200	0.28900	1.02740	0.00000	0.0000	750
29/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.38000	0.36200	4.73684	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.95200	0.96400	1.26050	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.23800	10.22300	0.14651	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.23800	8.22300	0.18208	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.23900	6.22300	0.25645	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.24000	4.22500	0.35377	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.26900	2.25300	0.70516	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.32000	1.30200	1.36364	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.24300	0.24000	1.23457	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.48100	0.46300	3.74220	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.82500	0.83400	1.09091	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.06300	0.05700	9.52381	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.77000	1.78400	0.79096	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.33800	10.32300	0.14510	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.33800	8.32300	0.17990	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.33800	6.32300	0.23667	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.34000	4.32500	0.34562	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.36500	2.34900	0.67653	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.07500	0.07200	4.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.41300	1.39500	1.27389	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.21600	0.21200	1.85185	0.00000	0.0000	375
29/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.55400	0.53500	3.42960	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.74400	0.75200	1.07527	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
29/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.67100	1.68600	0.89767	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.63800	10.62300	0.14100	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.63800	8.62300	0.17365	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.63800	6.62300	0.22597	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.63900	4.62400	0.32335	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.65600	2.64000	0.60241	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.05800	0.05500	5.17241	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.69600	1.67800	1.06132	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.15300	0.14900	2.61438	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.79100	0.77200	2.40202	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.52700	0.53100	0.75901	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.16500	0.15400	6.66667	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.37800	1.39100	0.94340	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.78800	10.77300	0.13904	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.78800	8.77300	0.17069	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.78800	6.77300	0.22098	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.78900	4.77400	0.31322	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.80200	2.78600	0.57102	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.05100	0.04900	3.92157	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.83900	1.82200	0.92442	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.13000	0.12600	3.07692	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.91800	0.89900	2.06972	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.43500	0.43600	0.22989	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.22300	0.20900	6.27803	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.23200	1.24600	1.13636	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.08800	10.07300	0.14869	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.08800	8.07300	0.18546	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.08900	6.07300	0.26277	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
29/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.09000	4.07500	0.36675	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.91800	1.93300	0.78206	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.13800	10.12300	0.14796	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.13800	8.12300	0.18432	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.13900	6.12300	0.26063	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.14000	4.12500	0.36232	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.17400	2.15700	0.78197	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.09100	0.08700	4.39560	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.22900	1.21000	1.54597	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.27400	0.27200	0.72993	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.41200	0.39500	4.12621	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.90900	0.92000	1.21012	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.86800	1.88300	0.80300	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.18800	10.17300	0.14723	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.18800	8.17300	0.18319	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.18900	6.17300	0.25852	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.19000	4.17500	0.35800	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.81900	1.83400	0.82463	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.70900	0.69000	2.67983	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.17100	0.16700	2.33918	0.00000	0.0000	60
29/07/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.40700	0.40700	0.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.24500	0.23000	6.12245	0.00000	0.0000	750
29/07/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.00000	0.60000	100.00000	0.00000	0.0000	0
29/07/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.00000	0.12300	100.00000	0.00000	0.0000	1,125
29/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.88460	9.90000	0.15580	0.00000	0.0000	8,620
29/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.47700	0.47300	0.83857	0.00000	0.0000	0
29/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.39200	0.37300	4.84694	0.00000	0.0000	0
29/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.45300	0.44900	0.88300	0.00000	0.0000	0
29/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.41800	0.39900	4.54545	0.00000	0.0000	0
29/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.50200	0.49900	0.59761	0.00000	0.0000	0
29/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.36700	0.34900	4.90463	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
29/07/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.25600	0.24000	6.25000	0.00000	0.0000	0
29/07/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.64100	0.64000	0.15601	0.00000	0.0000	14,937
29/07/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.79900	0.77500	3.00375	0.00000	0.0000	0
29/07/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.28400	0.27500	3.16901	0.00000	0.0000	14,937
29/07/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.57920	6.62260	0.65965	0.00000	0.0000	7,991
29/07/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
29/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.34600	0.30600	11.56069	0.00000	0.0000	0
29/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.59260	6.63590	0.65680	0.00000	0.0000	8,119
29/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.10400	0.10700	2.88462	0.00000	0.0000	0
29/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.41100	0.37100	9.73236	0.00000	0.0000	0
29/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.45000	0.40900	9.11111	0.00000	0.0000	0
29/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.09300	0.09500	2.15054	0.00000	0.0000	200
29/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.60600	6.64890	0.64941	0.00000	0.0000	25
29/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.23600	0.24400	3.38983	0.00000	0.0000	0
29/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.33000	0.29500	10.60606	0.00000	0.0000	0
29/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21900	0.22700	3.65297	0.00000	0.0000	0
29/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.36300	0.32800	9.64187	0.00000	0.0000	0
29/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.25300	0.26300	3.95257	0.00000	0.0000	0
29/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.29700	0.26400	11.11111	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.13690	7.12770	0.12891	0.00000	0.0000	60
29/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.38900	0.39300	1.02828	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.21770	7.20810	0.13301	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.53900	0.54700	1.48423	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.58200	0.59000	1.37457	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
29/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.49600	0.50400	1.61290	0.00000	0.0000	0

Future Open Interest

376,079

Option Open Interest

495,415

Total

871,494