



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 27/07/2010

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
27/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.42170	7.38740	0.46216	7.42070	7.3549	231,315
27/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.42800	8.46300	0.41528	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.42800	6.46300	0.54449	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.42800	4.46300	0.79042	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.42800	2.46300	1.44152	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.59400	0.56000	5.72391	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.57200	1.53800	2.16285	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.57200	2.53700	1.36081	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.57200	3.53700	0.97984	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.37800	8.41300	0.41776	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.37800	6.41300	0.54876	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.37800	4.41300	0.79945	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.37900	2.41300	1.42917	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.05800	0.04700	18.96552	0.00000	0.0000	2,000
27/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.43600	0.46000	5.50459	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.63900	0.60500	5.32081	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.62200	1.58800	2.09618	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.62200	2.58700	1.33486	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.62200	3.58700	0.96632	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
27/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.05100	0.04000	21.56863	0.00000	0.0000	669
27/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.47900	0.50300	5.01044	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.47800	8.51300	0.41283	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.47800	6.51300	0.54029	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.47800	4.51300	0.78160	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.47800	2.51300	1.41243	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.04400	0.03400	22.72727	0.00000	0.0000	2,771
27/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.52200	0.54700	4.78927	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.54900	0.51500	6.19308	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.52200	1.48800	2.23390	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.52200	2.48700	1.38779	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.52200	3.48700	0.99375	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.52800	8.56300	0.41041	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.52800	6.56300	0.53615	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.52800	4.56300	0.77297	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.52800	2.56300	1.38449	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.03800	0.02900	23.68421	0.00000	0.0000	100
27/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.56600	0.59200	4.59364	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.50500	0.47100	6.73267	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.47200	1.43800	2.30978	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.47200	2.43700	1.41586	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.47200	3.43700	1.00806	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.62800	8.66300	0.40566	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.62800	6.66300	0.52806	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.62800	4.66300	0.75627	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
27/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.62800	2.66300	1.33181	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.02800	0.02200	21.42857	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.65600	0.68500	4.42073	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.42000	0.38800	7.61905	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.37200	1.33800	2.47813	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.37200	2.33700	1.47555	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.37200	3.33700	1.03796	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.67800	8.71300	0.40332	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.67800	6.71300	0.52411	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.67800	4.71300	0.74818	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.67800	2.71300	1.30695	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.70300	0.73200	4.12518	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.38000	0.34800	8.42105	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.05800	0.06100	5.17241	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.32200	1.28800	2.57186	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.32200	2.28700	1.50732	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.32200	3.28700	1.05358	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.72800	8.76300	0.40101	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.72800	6.76300	0.52021	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.72800	4.76300	0.74027	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.72800	2.76300	1.28299	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.74900	0.77900	4.00534	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.34100	0.31000	9.09091	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.06900	0.07300	5.79710	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.27300	1.23800	2.74941	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.27200	2.23700	1.54049	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
27/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.27200	3.23700	1.06968	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.87800	8.91300	0.39423	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.87800	6.91300	0.50887	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.87800	4.91300	0.71751	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.87800	2.91300	1.21612	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.23600	0.20900	11.44068	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.11400	0.12200	7.01754	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.12300	1.08900	3.02760	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.12200	2.08700	1.64939	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.12200	3.08700	1.12108	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.82800	8.86300	0.39647	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.82800	6.86300	0.51260	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.82800	4.86300	0.72494	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.82800	2.86300	1.23762	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	55,000
27/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.84400	0.87500	3.67299	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.26900	0.24100	10.40892	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.09700	0.10400	7.21649	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.17300	1.13900	2.89855	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.17200	2.13700	1.61142	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.17200	3.13700	1.10340	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.97800	9.01300	0.38984	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.97800	7.01300	0.50158	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.97800	5.01300	0.70309	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.97800	3.01300	1.17529	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
27/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	585
27/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.98900	1.02100	3.23559	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.17700	0.15300	13.55932	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.15500	0.16600	7.09677	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.02400	0.99000	3.32031	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.02200	1.98700	1.73096	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.02200	2.98700	1.15817	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	1,000
27/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.89200	0.92300	3.47534	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.27800	8.31300	0.42281	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.27800	6.31300	0.55750	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.27800	4.31300	0.81814	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.27900	2.31300	1.49188	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.07800	0.06300	19.23077	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.35600	0.37600	5.61798	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.73300	0.69900	4.63847	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.72200	1.68700	2.03252	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.72200	2.68700	1.28582	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.72200	3.68700	0.94035	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.32800	8.36300	0.42027	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.32800	6.36300	0.55310	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.32800	4.36300	0.80869	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.32900	2.36300	1.45985	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.06700	0.05400	19.40299	0.00000	0.0000	1,200
27/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.39500	0.41700	5.56962	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.68600	0.65200	4.95627	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.67200	1.63700	2.09330	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.67200	2.63700	1.30988	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
27/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.67200	3.63700	0.95316	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.57800	8.61300	0.40802	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.57800	6.61300	0.53208	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.57800	4.61300	0.76453	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.57800	2.61300	1.35764	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.03300	0.02500	24.24242	0.00000	0.0000	20,500
27/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.61100	0.63800	4.41899	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.46200	0.42900	7.14286	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.42200	1.38800	2.39100	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.42200	2.38700	1.44509	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.42200	3.38700	1.02279	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.77800	8.81300	0.39872	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.77800	6.81300	0.51638	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.77800	4.81300	0.73252	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.77800	2.81300	1.25990	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.79600	0.82700	3.89447	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.30400	0.27500	9.53947	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.08200	0.08800	7.31707	0.00000	0.0000	15,000
27/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.22300	1.18800	2.86182	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.22200	2.18700	1.57516	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.22200	3.18700	1.08628	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.92800	8.96300	0.39203	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.92800	6.96300	0.50520	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.92800	4.96300	0.71023	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
27/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.92800	2.96300	1.19536	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	3,000
27/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.94000	0.97200	3.40426	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.20600	0.18000	12.62136	0.00000	0.0000	1,500
27/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.13400	0.14300	6.71642	0.00000	0.0000	100
27/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.07400	1.03900	3.25885	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.07200	2.03700	1.68919	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.07200	3.03700	1.13932	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.87900	1.91400	1.86269	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.73000	1.76400	1.96532	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.13500	1.16800	2.90749	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	500
27/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.28300	1.31600	2.57210	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	3,000
27/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.68000	1.71400	2.02381	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	500
27/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.58000	1.61500	2.21519	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	1,000
27/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.18400	1.21700	2.78716	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.28100	0.29800	6.04982	0.00000	0.0000	100
27/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.10300	0.08500	17.47573	0.00000	0.0000	100
27/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.09000	0.07400	17.77778	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.31800	0.33700	5.97484	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.08600	1.11900	3.03867	0.00000	0.0000	0
27/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	500
27/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.53200	7.49680	0.46734	7.53900	7.4680	40,644
27/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.41800	8.45300	0.41578	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.41800	6.45300	0.54534	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.42100	4.45500	0.76906	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.44200	2.47300	1.26945	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.17400	0.15600	10.34483	0.00000	0.0000	1,000
27/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.59200	0.60900	2.87162	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.65800	0.62300	5.31915	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07600	0.07600	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
27/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.58700	1.55100	2.26843	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.58300	2.54700	1.39373	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.58200	3.54700	0.97711	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.10600	1.13000	2.16998	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.46800	8.50300	0.41332	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.46800	6.50300	0.54113	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.47100	4.50500	0.76046	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	300
27/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.49000	2.52200	1.28514	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.61900	0.58600	5.33118	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08700	0.08900	2.29885	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.53700	1.50200	2.27716	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.53300	2.49700	1.42124	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.53200	3.49700	0.99094	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.51800	8.55300	0.41089	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.51800	6.55300	0.53697	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.52000	4.55500	0.77434	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.53900	2.57100	1.26034	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.15400	0.13700	11.03896	0.00000	0.0000	16,000
27/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.67200	0.69000	2.67857	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.58300	0.54900	5.83190	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10100	0.10200	0.99010	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.48800	1.45200	2.41935	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.48300	2.44700	1.44986	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.48200	3.44700	1.00517	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.56800	8.60300	0.40850	0.00000	0.0000	0
27/07/2010	\$ / 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
27/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.56800	6.60300	0.53289	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.57000	4.60500	0.76586	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.58800	2.62000	1.23648	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.14500	0.12900	11.03448	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.71300	0.73200	2.66480	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.54700	0.51400	6.03291	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11500	0.11700	1.73913	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.43800	1.40300	2.43394	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.43300	2.39800	1.43855	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.43200	3.39700	1.01981	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.16400	0.14600	10.97561	0.00000	0.0000	21,440
27/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.63200	0.64900	2.68987	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.61800	8.65300	0.40613	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.61800	6.65300	0.52886	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.62000	4.65400	0.73593	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.63700	2.66900	1.21350	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.13700	0.12100	11.67883	0.00000	0.0000	4,400
27/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.75500	0.77400	2.51656	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.51300	0.48000	6.43275	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.13100	0.13300	1.52672	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.38900	1.35400	2.51980	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.38300	2.34800	1.46874	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.38200	3.34700	1.03489	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.66800	8.70300	0.40378	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.66800	6.70300	0.52490	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.67000	4.70400	0.72805	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.68600	2.71800	1.19136	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.12900	0.11400	11.62791	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.79700	0.81700	2.50941	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
27/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.48000	0.44800	6.66667	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.14800	0.15100	2.02703	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.34000	1.30400	2.68657	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.33300	2.29800	1.50021	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.33200	3.29700	1.05042	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.71800	8.75300	0.40147	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.71800	6.75300	0.52099	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.72000	4.75400	0.72034	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.73500	2.76700	1.17002	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.12200	0.10800	11.47541	0.00000	0.0000	1,000
27/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.84000	0.86100	2.50000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.44800	0.41700	6.91964	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.16600	0.17000	2.40964	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.29100	1.25500	2.78854	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.28300	2.24800	1.53307	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.28200	3.24700	1.06642	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.91800	8.95300	0.39246	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.91800	6.95300	0.50593	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.91900	4.95400	0.71153	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.93200	2.96400	1.09141	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.09800	0.08600	12.24490	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.01600	1.03900	2.26378	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.33600	0.30800	8.33333	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.25400	0.26100	2.75591	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.09500	1.06000	3.19635	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.08400	2.04800	1.72745	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.08200	3.04700	1.13563	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / 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
27/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.86800	8.90300	0.39468	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.86800	6.90300	0.50961	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.86900	4.90400	0.71883	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.88300	2.91500	1.10995	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.10300	0.09100	11.65049	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.97100	0.99400	2.36869	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.36200	0.33300	8.01105	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.23000	0.23600	2.60870	0.00000	0.0000	48,000
27/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.14400	1.10800	3.14685	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.13400	2.09800	1.68697	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.13200	3.09700	1.11750	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.08400	0.07300	13.09524	0.00000	0.0000	8,185
27/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.15200	1.17600	2.08333	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.96800	9.00300	0.39028	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.96800	7.00300	0.50230	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.96900	5.00400	0.70437	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.98100	3.01400	1.10701	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.09300	0.08200	11.82796	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.06100	1.08500	2.26202	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.31100	0.28400	8.68167	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.27900	0.28700	2.86738	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.04700	1.01100	3.43840	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.03400	1.99900	1.72075	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.03200	2.99700	1.15435	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.11500	0.10200	11.30435	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.88300	0.90500	2.49151	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.31800	8.35300	0.42077	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.31800	6.35300	0.55397	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.32100	4.35500	0.78685	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
27/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.34400	2.37500	1.32253	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.19700	0.17700	10.15228	0.00000	0.0000	14,644
27/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.51500	0.53000	2.91262	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.73700	0.70200	4.74898	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.68600	1.65000	2.13523	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.68300	2.64700	1.34178	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.68200	3.64700	0.95057	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.36800	8.40300	0.41826	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.36800	6.40300	0.54962	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.37100	4.40500	0.77785	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.39300	2.42400	1.29545	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.18500	0.16600	10.27027	0.00000	0.0000	30,000
27/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.55300	0.56900	2.89331	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.69700	0.66200	5.02152	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06500	0.06500	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.63600	1.60100	2.13936	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.63300	2.59700	1.36726	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.63200	3.59700	0.96366	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.76800	8.80300	0.39918	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.76800	6.80300	0.51714	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.77000	4.80400	0.71279	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.78400	2.81600	1.14943	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.41800	0.38800	7.17703	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.18600	0.19100	2.68817	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.24200	1.20600	2.89855	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.23300	2.19800	1.56740	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.23200	3.19700	1.08292	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
27/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.81800	8.85300	0.39692	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.81800	6.85300	0.51335	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.82000	4.85400	0.70539	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.83300	2.86500	1.12954	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.10900	0.09600	11.92661	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.92700	0.94900	2.37325	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.38900	0.36000	7.45501	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.20700	0.21300	2.89855	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.19300	1.15700	3.01760	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.18300	2.14800	1.60330	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.18200	3.14700	1.09994	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.51800	7.55300	0.46555	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.51900	5.55300	0.61605	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.52600	3.55900	0.93590	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.05500	0.04800	12.72727	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.57300	1.60100	1.78004	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.48200	4.44700	0.78090	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.62100	1.64900	1.72733	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	500
27/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.00700	2.03700	1.49477	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.04900	0.04300	12.24490	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.71700	1.74600	1.68899	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.05500	2.08500	1.45985	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.21000	0.18900	10.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.47800	0.49200	2.92887	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.43100	1.45800	1.88679	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.06300	0.05500	12.69841	0.00000	0.0000	30,000
27/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.34100	0.35100	2.93255	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.27300	0.24800	9.15751	0.00000	0.0000	15,000
27/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.33700	1.36300	1.94465	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.06900	0.06000	13.04348	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
27/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.23900	0.21600	9.62343	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.40700	0.41900	2.94840	0.00000	0.0000	500
27/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.52500	1.55300	1.83607	0.00000	0.0000	0
27/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	20,000
27/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.64230	7.60570	0.47891	7.64000	7.5890	2,559
27/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.28700	0.26600	7.31707	0.00000	0.0000	27,300
27/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.64500	0.66000	2.32558	0.00000	0.0000	0
27/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.27400	0.25400	7.29927	0.00000	0.0000	340
27/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.68200	0.69800	2.34604	0.00000	0.0000	0
27/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.30000	0.27800	7.33333	0.00000	0.0000	0
27/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.60800	0.62200	2.30263	0.00000	0.0000	0
27/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.04500	1.06600	2.00957	0.00000	0.0000	0
27/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.18700	0.17200	8.02139	0.00000	0.0000	30,000
27/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.90800	2.93900	1.06602	0.00000	0.0000	0
27/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	30,000
27/07/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.00000	0.23700	100.00000	0.00000	0.0000	0
27/07/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.00000	0.54300	100.00000	0.00000	0.0000	27,300
27/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.75330	7.71560	0.48624	0.00000	0.0000	2,900
27/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.63400	0.60200	5.04732	0.00000	0.0000	0
27/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.33100	0.33600	1.51057	0.00000	0.0000	0
27/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.60800	0.57700	5.09868	0.00000	0.0000	0
27/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.35500	0.36100	1.69014	0.00000	0.0000	0
27/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.66100	0.62900	4.84115	0.00000	0.0000	0
27/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.30800	0.31300	1.62338	0.00000	0.0000	0
27/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.47920	11.48020	0.00871	11.46550	11.4560	21,541
27/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	0
27/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.34800	1.33900	0.66766	0.00000	0.0000	0
27/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.03100	0.02200	29.03226	0.00000	0.0000	0
27/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.25200	1.24200	0.79872	0.00000	0.0000	0
27/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	0
27/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.30000	1.29000	0.76923	0.00000	0.0000	0
27/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.61900	0.59900	3.23102	0.00000	0.0000	0
27/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.09800	0.07900	19.38776	0.00000	0.0000	417
27/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.64470	11.64500	0.00258	11.65000	11.6500	12,442
27/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.34200	0.32500	4.97076	0.00000	0.0000	0
27/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.59700	0.58000	2.84757	0.00000	0.0000	0
27/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.56300	0.54600	3.01954	0.00000	0.0000	0
27/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.35800	0.34100	4.74860	0.00000	0.0000	50
27/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.80850	11.80660	0.01609	0.00000	0.0000	520
27/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.58500	0.56300	3.76068	0.00000	0.0000	0
27/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.57700	0.55600	3.63951	0.00000	0.0000	0
27/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.56500	0.54400	3.71681	0.00000	0.0000	0
27/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.60700	0.58700	3.29489	0.00000	0.0000	0
27/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.60600	0.58500	3.46535	0.00000	0.0000	0
27/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.54800	0.52800	3.64964	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
27/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08510	0.08420	1.05758	0.00000	0.0000	283
27/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00346	0.00287	17.05202	0.00000	0.0000	0
27/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00126	0.00157	24.60317	0.00000	0.0000	0
27/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08650	0.08550	1.15607	0.00000	0.0000	0
27/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00451	0.00397	11.97339	0.00000	0.0000	0
27/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00401	0.00447	11.47132	0.00000	0.0000	0
27/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00186	0.00160	13.97849	0.00000	0.0000	0
27/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01136	0.01210	6.51408	0.00000	0.0000	0
27/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01105	0.01014	8.23529	0.00000	0.0000	0
27/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00055	0.00064	16.36364	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.60010	9.59110	0.09375	9.60900	9.5900	16,331
27/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.06600	2.07500	0.43562	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.63900	0.64400	0.78247	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.91700	0.92400	0.76336	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	2,530
27/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.46700	0.47100	0.85653	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	2,000
27/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.31300	0.31500	0.63898	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.11300	0.10600	6.19469	0.00000	0.0000	750
27/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.37700	0.36700	2.65252	0.00000	0.0000	0
27/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.07700	0.07600	1.29870	0.00000	0.0000	1,500
27/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.73950	9.72940	0.10370	9.77100	9.7710	6,597
27/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.46100	10.47100	0.09559	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.46100	8.47100	0.11819	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.46200	6.47100	0.13928	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.46400	4.47300	0.20161	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.48900	2.49500	0.24106	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.53600	1.54100	0.32552	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.20000	0.18900	5.50000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.66100	0.66000	0.15129	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.65800	0.64400	2.12766	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.11900	0.11500	3.36134	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.55200	1.54100	0.70876	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.34400	2.35000	0.25597	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.25	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
27/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.51100	10.52100	0.09514	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.51100	8.52100	0.11750	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.51200	6.52100	0.13821	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.51400	4.52300	0.19938	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.53700	2.54300	0.23650	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.07200	0.06700	6.94444	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.58300	1.58800	0.31586	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.18900	0.17900	5.29101	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.70000	0.70000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.62300	0.60800	2.40770	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.13400	0.12900	3.73134	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.50300	1.49200	0.73187	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.21100	11.22100	0.08920	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.21100	9.22100	0.10857	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.21100	7.22100	0.13868	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.21200	5.22200	0.19186	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.22200	3.22900	0.21726	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.24900	2.25500	0.26679	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.30400	1.30800	0.30675	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.26500	0.25200	4.90566	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.47600	0.47300	0.63025	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.85300	0.83900	1.64127	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.06400	0.06000	6.25000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.11100	11.12100	0.09000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.11100	9.12100	0.10976	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.11100	7.12100	0.14063	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.11200	5.12200	0.19562	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.12300	3.13000	0.22414	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
27/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.15300	2.16000	0.32513	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.10200	0.09600	5.88235	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.21300	1.21700	0.32976	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.29700	0.28400	4.37710	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.40800	0.40500	0.73529	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.93700	0.92400	1.38741	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.26100	10.27100	0.09746	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.26100	8.27100	0.12105	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.26200	6.27200	0.15969	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.26400	4.27300	0.21107	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.29600	2.30200	0.26132	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.08900	0.08300	6.74157	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.35000	1.35400	0.29630	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.25000	0.23800	4.80000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.51100	0.50900	0.39139	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.81200	0.79800	1.72414	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.07300	0.06900	5.47945	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.74900	1.73800	0.62893	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.36100	10.37100	0.09652	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.36100	8.37100	0.11960	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.36200	6.37100	0.14146	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.36400	4.37300	0.20623	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.39200	2.39800	0.25084	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.44300	1.44700	0.27720	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.22300	0.21200	4.93274	0.00000	0.0000	375
27/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.58400	0.58300	0.17123	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.73300	0.71900	1.90996	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.65000	1.63900	0.66667	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.40	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
27/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.66100	10.67100	0.09380	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.66100	8.67100	0.11546	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.66100	6.67100	0.15013	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.66300	4.67200	0.19301	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.68300	2.68900	0.22363	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.72500	1.73000	0.28986	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.16100	0.15100	6.21118	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.82200	0.82200	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.52200	0.50800	2.68199	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.18300	0.17900	2.18579	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.35700	1.34600	0.81061	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.81100	10.82100	0.09250	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.81100	8.82100	0.11349	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.81100	6.82100	0.14682	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.81300	4.82200	0.18699	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.82900	2.83500	0.21209	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.86800	1.87400	0.32120	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.13700	0.12900	5.83942	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.94800	0.95000	0.21097	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.43300	0.41900	3.23326	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.24400	0.24000	1.63934	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.21300	1.20100	0.98928	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.11100	10.12100	0.09890	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.11100	8.12100	0.12329	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.11200	6.12200	0.16361	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.11500	4.12300	0.19441	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.89700	1.88600	0.57986	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00800	0.00700	12.50000	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
27/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.16100	10.17100	0.09842	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.16100	8.17100	0.12253	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.16200	6.17200	0.16228	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.16500	4.17300	0.19208	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.20100	2.20700	0.27260	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.09800	0.09100	7.14286	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.25900	1.26200	0.23828	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.28000	0.26800	4.28571	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.44100	0.43900	0.45351	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.89500	0.88100	1.56425	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.84700	1.83600	0.59556	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.21100	10.22100	0.09793	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.21100	8.22100	0.12179	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.21200	6.22200	0.16098	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.21400	4.22300	0.21357	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.79800	1.78700	0.61179	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.74000	0.74000	0.00000	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.17900	0.16900	5.58659	0.00000	0.0000	60
27/07/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.40500	0.39100	3.45679	0.00000	0.0000	0
27/07/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.26600	0.26200	1.50376	0.00000	0.0000	750
27/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.87820	9.86550	0.12857	0.00000	0.0000	8,620
27/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.49300	0.47300	4.05680	0.00000	0.0000	0
27/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.41500	0.40800	1.68675	0.00000	0.0000	0
27/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.46900	0.44900	4.26439	0.00000	0.0000	0
27/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.44100	0.43400	1.58730	0.00000	0.0000	0
27/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.51700	0.49700	3.86847	0.00000	0.0000	0
27/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.38900	0.38200	1.79949	0.00000	0.0000	0
27/07/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.00000	0.26700	100.00000	0.00000	0.0000	0
27/07/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.00000	0.63200	100.00000	0.00000	0.0000	21,053
27/07/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.00000	0.81900	100.00000	0.00000	0.0000	0
27/07/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00000	0.28400	100.00000	0.00000	0.0000	21,053
27/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.62940	6.62640	0.04525	0.00000	0.0000	7,991
27/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.03600	0.03100	13.88889	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
27/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.30700	0.30500	0.65147	0.00000	0.0000	0
27/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.65230	6.64910	0.04810	0.00000	0.0000	8,119
27/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	0
27/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.37500	0.37000	1.33333	0.00000	0.0000	0
27/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.41300	0.40900	0.96852	0.00000	0.0000	0
27/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.11500	0.10800	6.08696	0.00000	0.0000	200
27/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.67300	6.66880	0.06294	0.00000	0.0000	25
27/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.27000	0.26000	3.70370	0.00000	0.0000	0
27/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29700	0.29100	2.02020	0.00000	0.0000	0
27/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.25200	0.24200	3.96825	0.00000	0.0000	0
27/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.32900	0.32300	1.82371	0.00000	0.0000	0
27/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.29300	0.28000	4.43686	0.00000	0.0000	0
27/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.27000	0.26100	3.33333	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.19060	7.14040	0.69813	0.00000	0.0000	60
27/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.03200	0.02300	28.12500	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.34100	0.38300	12.31672	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.28510	7.23330	0.71104	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.07500	0.06000	20.00000	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.49000	0.52700	7.55102	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.06700	0.05300	20.89552	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.53200	0.57000	7.14286	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.08400	0.06700	20.23810	0.00000	0.0000	0
27/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.44900	0.48400	7.79510	0.00000	0.0000	0

Future Open Interest

359,947

Option Open Interest

500,772

Total

860,719